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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/11/2014

TO DATE : 19/11/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R186 Bond Future</b>					
R186 On 05/02/2015			Buy	5	608.60
R186 On 05/02/2015			Sell	5	0.00
R186 On 05/02/2015			Buy	50	6,083.77
R186 On 05/02/2015			Sell	50	0.00
R186 On 05/02/2015			Buy	50	6,081.54
R186 On 05/02/2015			Sell	50	0.00
R186 On 05/02/2015			Buy	50	6,078.31
R186 On 05/02/2015			Sell	50	0.00
R186 On 05/02/2015			Buy	50	6,081.39
R186 On 05/02/2015			Sell	50	0.00
R186 On 05/02/2015			Buy	100	12,161.93
R186 On 05/02/2015			Sell	100	0.00
R186 On 05/02/2015			Buy	100	12,161.93
R186 On 05/02/2015			Sell	100	0.00

R186 On 05/02/2015	Bond Future	Buy	100	12,156.92
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Buy	250	30,415.59
R186 On 05/02/2015	Bond Future	Sell	250	0.00
R186 On 05/02/2015	Bond Future	Buy	250	30,415.59
R186 On 05/02/2015	Bond Future	Sell	250	0.00

**R2023 Bond Future**

R023 On 05/02/2015	Bond Future	Sell	3	0.00
R023 On 05/02/2015	Bond Future	Buy	3	313.67

**R2030 Bond Future**

2030 On 05/02/2015	Bond Future	Sell	5	0.00
2030 On 05/02/2015	Bond Future	Buy	5	490.35

**R208 Bond Futures**

R208 On 05/02/2015	Bond Future	Buy	4	398.43
R208 On 05/02/2015	Bond Future	Sell	4	0.00
R208 On 05/02/2015	Bond Future	Sell	60	0.00
R208 On 05/02/2015	Bond Future	Buy	60	5,978.11
R208 On 05/02/2015	Bond Future	Buy	600	59,781.13
R208 On 05/02/2015	Bond Future	Sell	600	0.00
R208 On 05/02/2015	Bond Future	Sell	600	0.00
R208 On 05/02/2015	Bond Future	Buy	600	59,781.13

**R214 Bond Future**

R214 On 05/02/2015	Bond Future	Buy	250	20,416.30
R214 On 05/02/2015	Bond Future	Sell	250	0.00
R214 On 05/02/2015	Bond Future	Sell	250	0.00
R214 On 05/02/2015	Bond Future	Buy	250	20,416.30
R214 On 05/02/2015	Bond Future	Sell	250	0.00
R214 On 05/02/2015	Bond Future	Buy	250	20,416.30

**Grand Total for Daily Detailed Turnover:**

**3,027 310,237.27**