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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/11/2014

TO DATE : 26/11/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
I2038 Bond Future					
2038 On 05/02/2015			Buy	10	1,269.20
2038 On 05/02/2015			Sell	10	0.00
2038 On 05/02/2015			Sell	10	0.00
2038 On 05/02/2015			Buy	10	1,269.20
R186 Bond Future					
R186 On 05/02/2015			Sell	20	0.00
R186 On 05/02/2015			Buy	20	155.30
R186 On 05/02/2015			Buy	50	389.70
R186 On 05/02/2015			Sell	50	0.00
R186 On 05/02/2015			Sell	100	0.00
R186 On 05/02/2015			Buy	100	12,257.44
R186 On 05/02/2015			Buy	100	12,209.75
R186 On 05/02/2015			Sell	100	0.00

R186 On 05/02/2015	Bond Future	Buy	100	12,209.45
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Buy	100	12,257.44
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Buy	100	12,209.75

R202 Bond Future

R202 On 05/02/2015	Bond Future	Buy	36	8,584.38
R202 On 05/02/2015	Bond Future	Sell	36	0.00
R202 On 05/02/2015	Bond Future	Buy	36	8,584.38
R202 On 05/02/2015	Bond Future	Sell	36	0.00

R207 Bond Future

R207 On 05/02/2015	Bond Future	Buy	3	303.91
R207 On 05/02/2015	Bond Future	Sell	3	0.00
R207 On 05/02/2015	Bond Future	Buy	4	405.47
R207 On 05/02/2015	Bond Future	Sell	4	0.00
R207 On 05/02/2015	Bond Future	Buy	22	2,228.68
R207 On 05/02/2015	Bond Future	Sell	22	0.00
R207 On 05/02/2015	Bond Future	Buy	22	2,230.11
R207 On 05/02/2015	Bond Future	Sell	22	0.00
R207 On 05/02/2015	Bond Future	Buy	83	8,408.21
R207 On 05/02/2015	Bond Future	Sell	83	0.00
R207 On 05/02/2015	Bond Future	Buy	83	8,413.58
R207 On 05/02/2015	Bond Future	Sell	83	0.00
R207 On 05/02/2015	Bond Future	Buy	97	9,832.74
R207 On 05/02/2015	Bond Future	Sell	97	0.00
R207 On 05/02/2015	Bond Future	Buy	97	9,826.46
R207 On 05/02/2015	Bond Future	Sell	97	0.00
R207 On 05/02/2015	Bond Future	Buy	154	15,610.75
R207 On 05/02/2015	Bond Future	Sell	154	0.00
R207 On 05/02/2015	Bond Future	Buy	155	15,702.07
R207 On 05/02/2015	Bond Future	Sell	155	0.00
R207 On 05/02/2015	Bond Future	Buy	928	94,069.96
R207 On 05/02/2015	Bond Future	Sell	928	0.00
R207 On 05/02/2015	Bond Future	Buy	940	95,225.47
R207 On 05/02/2015	Bond Future	Sell	940	0.00
R207 On 05/02/2015	Bond Future	Buy	1,288	130,562.62
R207 On 05/02/2015	Bond Future	Sell	1,288	0.00
R207 On 05/02/2015	Bond Future	Buy	1,300	131,694.80
R207 On 05/02/2015	Bond Future	Sell	1,300	0.00

R214 Bond Future

R214 On 05/02/2015	Bond Future	Sell	4	0.00
R214 On 05/02/2015	Bond Future	Buy	4	328.99

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R214 On 05/02/2015			Sell	9	0.00
R214 On 05/02/2015			Buy	9	740.22
R214 On 05/02/2015			Sell	9	0.00
R214 On 05/02/2015			Buy	9	740.22
R214 On 05/02/2015			Sell	11	0.00
R214 On 05/02/2015			Buy	11	904.72
R214 On 05/02/2015			Sell	27	0.00
R214 On 05/02/2015			Buy	27	2,220.67
R214 On 05/02/2015			Sell	27	0.00
R214 On 05/02/2015			Buy	27	2,220.67
R214 On 05/02/2015			Sell	30	0.00
R214 On 05/02/2015			Buy	30	2,467.41
R214 On 05/02/2015			Sell	31	0.00
R214 On 05/02/2015			Buy	31	2,549.65
R214 On 05/02/2015			Sell	41	0.00
R214 On 05/02/2015			Buy	41	3,372.12
R214 On 05/02/2015			Sell	45	0.00
R214 On 05/02/2015			Buy	45	3,701.11
R214 On 05/02/2015			Sell	52	0.00
R214 On 05/02/2015			Buy	52	4,276.84
R214 On 05/02/2015			Sell	56	0.00
R214 On 05/02/2015			Buy	56	4,605.83
R214 On 05/02/2015			Sell	248	0.00
R214 On 05/02/2015			Buy	248	20,397.24
R214 On 05/02/2015			Sell	590	0.00
R214 On 05/02/2015			Buy	590	48,525.68
Grand Total for Daily Detailed Turnover:				7,018	702,962.18