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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/12/2014

TO DATE : 03/12/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 05/02/2015			Buy	150	18,452.77
R186 On 05/02/2015			Sell	150	0.00
R186 On 05/02/2015			Sell	150	0.00
R186 On 05/02/2015			Buy	150	18,452.77
R186 On 05/02/2015			Sell	200	0.00
R186 On 05/02/2015			Buy	200	24,517.64
R186 On 05/02/2015			Sell	200	0.00
R186 On 05/02/2015			Buy	200	24,517.64
R186 On 05/02/2015			Sell	2,385	0.00
R186 On 05/02/2015			Buy	2,385	291,972.70
R2023 Bond Future					
R023 On 05/02/2015			Sell	230	0.00
R023 On 05/02/2015			Buy	230	24,154.06

R2048 Bond Future

R248 On 05/02/2015	Bond Future	Sell	40	0.00
R248 On 05/02/2015	Bond Future	Buy	40	4,221.11
R248 On 05/02/2015	Bond Future	Sell	80	0.00
R248 On 05/02/2015	Bond Future	Buy	80	8,442.23
R248 On 05/02/2015	Bond Future	Sell	150	0.00
R248 On 05/02/2015	Bond Future	Buy	150	15,829.18
R248 On 05/02/2015	Bond Future	Sell	170	0.00
R248 On 05/02/2015	Bond Future	Buy	170	17,939.74
R248 On 05/02/2015	Bond Future	Sell	170	0.00
R248 On 05/02/2015	Bond Future	Buy	170	17,939.74
R248 On 05/02/2015	Bond Future	Sell	350	0.00
R248 On 05/02/2015	Bond Future	Buy	350	36,934.75
R248 On 05/02/2015	Bond Future	Buy	660	69,781.01
R248 On 05/02/2015	Bond Future	Sell	660	0.00
R248 On 05/02/2015	Bond Future	Buy	761	80,302.84
R248 On 05/02/2015	Bond Future	Sell	761	0.00
R248 On 05/02/2015	Bond Future	Buy	761	80,302.84
R248 On 05/02/2015	Bond Future	Sell	761	0.00
R248 On 05/02/2015	Bond Future	Sell	950	0.00
R248 On 05/02/2015	Bond Future	Buy	950	100,251.47
R248 On 05/02/2015	Bond Future	Buy	1,910	201,558.21
R248 On 05/02/2015	Bond Future	Sell	1,910	0.00

R207 Bond Future

R207 On 05/02/2015	Bond Future	Buy	5,000	505,254.00
R207 On 05/02/2015	Bond Future	Sell	5,000	0.00

R208 Bond Futures

R208 On 05/02/2015	Bond Future	Buy	1,347	134,732.91
R208 On 05/02/2015	Bond Future	Buy	1,347	134,732.91
R208 On 05/02/2015	Bond Future	Sell	1,347	0.00
R208 On 05/02/2015	Bond Future	Sell	1,347	0.00

R213 Bond Future

R213 On 05/02/2015	Bond Future	Sell	50	0.00
R213 On 05/02/2015	Bond Future	Buy	50	4,608.80
R213 On 05/02/2015	Bond Future	Buy	50	4,608.80
R213 On 05/02/2015	Bond Future	Sell	50	0.00
R213 On 05/02/2015	Bond Future	Buy	50	4,608.80
R213 On 05/02/2015	Bond Future	Sell	50	0.00
R213 On 05/02/2015	Bond Future	Sell	50	0.00
R213 On 05/02/2015	Bond Future	Buy	50	4,608.80
R213 On 05/02/2015	Bond Future	Buy	50	4,608.80
R213 On 05/02/2015	Bond Future	Sell	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R213 On 05/02/2015			Sell	50	0.00
R213 On 05/02/2015			Buy	50	4,608.80
Grand Total for Daily Detailed Turnover:				17,311	1,837,943.26