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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/12/2014

TO DATE : 09/12/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R186 Bond Future</b>					
R186 On 05/02/2015			Sell	10	0.00
R186 On 05/02/2015			Buy	10	1,215.17
R186 On 05/02/2015			Sell	10	0.00
R186 On 05/02/2015			Buy	10	1,215.17
R186 On 05/02/2015			Sell	70	0.00
R186 On 05/02/2015			Buy	70	8,506.20
R186 On 05/02/2015			Sell	90	0.00
R186 On 05/02/2015			Buy	90	10,936.55
R186 On 05/02/2015			Buy	100	12,191.16
R186 On 05/02/2015			Sell	100	0.00
R186 On 05/02/2015			Sell	200	0.00
R186 On 05/02/2015			Buy	200	24,417.59
R186 On 05/02/2015			Buy	250	30,572.05
R186 On 05/02/2015			Sell	250	0.00

**R2023 Bond Future**

R023 On 05/02/2015	Bond Future	Sell	1,000	0.00
R023 On 05/02/2015	Bond Future	Buy	1,000	104,045.27
R023 On 05/02/2015	Bond Future	Sell	1,000	0.00
R023 On 05/02/2015	Bond Future	Buy	1,000	104,045.27

**R204 Bond Future**

R204 On 05/02/2015	Bond Future	Buy	500	52,138.70
R204 On 05/02/2015	Bond Future	Sell	500	0.00

**R209 Bond Future**

R209 On 05/02/2015	Bond Future	Buy	1	80.97
R209 On 05/02/2015	Bond Future	Sell	1	0.00
R209 On 05/02/2015	Bond Future	Buy	1	80.97
R209 On 05/02/2015	Bond Future	Sell	1	0.00
R209 On 05/02/2015	Bond Future	Buy	2	161.93
R209 On 05/02/2015	Bond Future	Sell	2	0.00
R209 On 05/02/2015	Bond Future	Buy	5	404.83
R209 On 05/02/2015	Bond Future	Sell	5	0.00
R209 On 05/02/2015	Bond Future	Buy	5	404.83
R209 On 05/02/2015	Bond Future	Sell	5	0.00
R209 On 05/02/2015	Bond Future	Buy	7	566.76
R209 On 05/02/2015	Bond Future	Sell	7	0.00
R209 On 05/02/2015	Bond Future	Buy	8	647.72
R209 On 05/02/2015	Bond Future	Sell	8	0.00
R209 On 05/02/2015	Bond Future	Buy	36	2,914.75
R209 On 05/02/2015	Bond Future	Sell	36	0.00
R209 On 05/02/2015	Bond Future	Buy	121	9,796.79
R209 On 05/02/2015	Bond Future	Sell	121	0.00
R209 On 05/02/2015	Bond Future	Buy	156	12,630.57
R209 On 05/02/2015	Bond Future	Sell	156	0.00
R209 On 05/02/2015	Bond Future	Buy	160	12,954.43
R209 On 05/02/2015	Bond Future	Sell	160	0.00
R209 On 05/02/2015	Bond Future	Buy	207	16,759.80
R209 On 05/02/2015	Bond Future	Sell	207	0.00
R209 On 05/02/2015	Bond Future	Buy	241	19,512.61
R209 On 05/02/2015	Bond Future	Sell	241	0.00

**R213 Bond Future**

R213 On 05/02/2015	Bond Future	Buy	10	917.74
R213 On 05/02/2015	Bond Future	Sell	10	0.00
R213 On 05/02/2015	Bond Future	Sell	10	0.00
R213 On 05/02/2015	Bond Future	Buy	10	917.74

**R214 Bond Future**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
R214 On 05/02/2015			Sell	4	0.00
R214 On 05/02/2015			Buy	4	329.73
R214 On 05/02/2015			Sell	123	0.00
R214 On 05/02/2015			Buy	123	10,139.06
R214 On 05/02/2015			Buy	127	10,468.79
R214 On 05/02/2015			Sell	127	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>4,454</b>	<b>448,973.12</b>