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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/12/2014

TO DATE : 02/12/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R186 Bond Future</b>					
R186 On 05/02/2015			Buy	1	123.07
R186 On 05/02/2015			Sell	1	0.00
R186 On 05/02/2015			Buy	9	1,107.63
R186 On 05/02/2015			Sell	9	0.00
R186 On 05/02/2015			Buy	15	1,846.04
R186 On 05/02/2015			Sell	15	0.00
R186 On 05/02/2015			Buy	16	1,969.11
R186 On 05/02/2015			Sell	16	0.00
R186 On 05/02/2015			Buy	19	2,338.32
R186 On 05/02/2015			Sell	19	0.00
R186 On 05/02/2015			Buy	44	5,415.06
R186 On 05/02/2015			Sell	44	0.00
R186 On 05/02/2015			Sell	100	0.00
R186 On 05/02/2015			Buy	100	12,321.09

R186 On 05/02/2015	Bond Future	Sell	200	0.00
R186 On 05/02/2015	Bond Future	Buy	200	24,781.54
R186 On 05/02/2015	Bond Future	Buy	218	26,829.18
R186 On 05/02/2015	Bond Future	Sell	218	0.00
R186 On 05/02/2015	Bond Future	Buy	383	47,135.67
R186 On 05/02/2015	Bond Future	Sell	383	0.00
R186 On 05/02/2015	Bond Future	Buy	408	50,212.41
R186 On 05/02/2015	Bond Future	Sell	408	0.00

**R202 Bond Future**

R202 On 05/02/2015	Bond Future	Sell	250	0.00
R202 On 05/02/2015	Bond Future	Buy	250	59,516.75

**R203 Bond Future**

R203 On 05/02/2015	Bond Future	Buy	3	322.08
R203 On 05/02/2015	Bond Future	Sell	3	0.00
R203 On 05/02/2015	Bond Future	Buy	22	2,361.93
R203 On 05/02/2015	Bond Future	Sell	22	0.00
R203 On 05/02/2015	Bond Future	Sell	116	0.00
R203 On 05/02/2015	Bond Future	Buy	116	12,470.44
R203 On 05/02/2015	Bond Future	Buy	116	12,470.44
R203 On 05/02/2015	Bond Future	Sell	116	0.00
R203 On 05/02/2015	Bond Future	Buy	317	34,033.31
R203 On 05/02/2015	Bond Future	Sell	317	0.00
R203 On 05/02/2015	Bond Future	Buy	342	36,717.33
R203 On 05/02/2015	Bond Future	Sell	342	0.00

**R2037 Bond Future**

2037 On 05/02/2015	Bond Future	Sell	134	0.00
2037 On 05/02/2015	Bond Future	Buy	134	13,641.66

**R204 Bond Future**

R204 On 05/02/2015	Bond Future	Buy	14	1,469.74
R204 On 05/02/2015	Bond Future	Sell	14	0.00
R204 On 05/02/2015	Bond Future	Buy	38	3,989.28
R204 On 05/02/2015	Bond Future	Sell	38	0.00
R204 On 05/02/2015	Bond Future	Buy	190	19,946.42
R204 On 05/02/2015	Bond Future	Sell	190	0.00
R204 On 05/02/2015	Bond Future	Sell	242	0.00
R204 On 05/02/2015	Bond Future	Buy	242	25,405.44

**R2048 Bond Future**

R248 On 05/02/2015	Bond Future	Buy	24	2,554.34
R248 On 05/02/2015	Bond Future	Sell	24	0.00
R248 On 05/02/2015	Bond Future	Sell	24	0.00
R248 On 05/02/2015	Bond Future	Buy	24	2,554.34

<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>
<b>R207 Bond Future</b>					
R207 On 05/02/2015			Buy	25	2,536.85
R207 On 05/02/2015			Sell	25	0.00
R207 On 05/02/2015			Buy	48	4,870.75
R207 On 05/02/2015			Sell	48	0.00
R207 On 05/02/2015			Buy	86	8,726.75
R207 On 05/02/2015			Sell	86	0.00
R207 On 05/02/2015			Buy	169	17,149.08
R207 On 05/02/2015			Sell	169	0.00
R207 On 05/02/2015			Sell	328	0.00
R207 On 05/02/2015			Buy	328	33,283.43
<b>R212 Bond Future</b>					
R212 On 05/02/2015			Sell	1	0.00
R212 On 05/02/2015			Buy	1	137.90
R212 On 05/02/2015			Sell	8	0.00
R212 On 05/02/2015			Buy	8	1,103.23
R212 On 05/02/2015			Sell	13	0.00
R212 On 05/02/2015			Buy	13	1,792.75
R212 On 05/02/2015			Sell	14	0.00
R212 On 05/02/2015			Buy	14	1,930.66
R212 On 05/02/2015			Sell	17	0.00
R212 On 05/02/2015			Buy	17	2,344.37
R212 On 05/02/2015			Sell	40	0.00
R212 On 05/02/2015			Buy	40	5,516.16
R212 On 05/02/2015			Sell	196	0.00
R212 On 05/02/2015			Buy	196	27,029.18
R212 On 05/02/2015			Sell	344	0.00
R212 On 05/02/2015			Buy	344	47,438.98
R212 On 05/02/2015			Sell	367	0.00
R212 On 05/02/2015			Buy	367	50,610.77
<b>Grand Total for Daily Detailed Turnover:</b>				<b>4,901</b>	<b>606,003.49</b>