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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/12/2014

TO DATE : 12/12/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 05/02/2015			Buy	50	6,007.61
R186 On 05/02/2015			Sell	50	0.00
R186 On 05/02/2015			Buy	50	6,007.76
R186 On 05/02/2015			Sell	50	0.00
R186 On 05/02/2015			Buy	150	18,008.39
R186 On 05/02/2015			Sell	150	0.00
R186 On 05/02/2015			Buy	150	18,008.39
R186 On 05/02/2015			Sell	150	0.00
R207 Bond Future					
R207 On 05/02/2015			Buy	3	299.19
R207 On 05/02/2015			Sell	3	0.00
R207 On 05/02/2015			Buy	10	997.31
R207 On 05/02/2015			Sell	10	0.00

R207 On 05/02/2015	Bond Future	Buy	34	3,390.85
R207 On 05/02/2015	Bond Future	Sell	34	0.00
R207 On 05/02/2015	Bond Future	Buy	44	4,388.15
R207 On 05/02/2015	Bond Future	Sell	44	0.00
R207 On 05/02/2015	Bond Future	Buy	48	4,787.08
R207 On 05/02/2015	Bond Future	Sell	48	0.00
R207 On 05/02/2015	Bond Future	Buy	63	6,283.04
R207 On 05/02/2015	Bond Future	Sell	63	0.00
R207 On 05/02/2015	Bond Future	Buy	64	6,382.77
R207 On 05/02/2015	Bond Future	Sell	64	0.00
R207 On 05/02/2015	Bond Future	Buy	370	36,900.38
R207 On 05/02/2015	Bond Future	Sell	370	0.00
R207 On 05/02/2015	Bond Future	Sell	636	0.00
R207 On 05/02/2015	Bond Future	Buy	636	63,428.76

R209 Bond Future

R209 On 05/02/2015	Bond Future	Sell	2	0.00
R209 On 05/02/2015	Bond Future	Buy	2	159.36
R209 On 05/02/2015	Bond Future	Sell	2	0.00
R209 On 05/02/2015	Bond Future	Buy	2	159.36
R209 On 05/02/2015	Bond Future	Sell	3	0.00
R209 On 05/02/2015	Bond Future	Buy	3	239.04
R209 On 05/02/2015	Bond Future	Sell	3	0.00
R209 On 05/02/2015	Bond Future	Buy	3	239.04
R209 On 05/02/2015	Bond Future	Sell	3	0.00
R209 On 05/02/2015	Bond Future	Buy	3	239.04
R209 On 05/02/2015	Bond Future	Sell	5	0.00
R209 On 05/02/2015	Bond Future	Buy	5	398.40
R209 On 05/02/2015	Bond Future	Sell	7	0.00
R209 On 05/02/2015	Bond Future	Buy	7	557.77
R209 On 05/02/2015	Bond Future	Sell	7	0.00
R209 On 05/02/2015	Bond Future	Buy	7	557.77
R209 On 05/02/2015	Bond Future	Sell	7	0.00
R209 On 05/02/2015	Bond Future	Buy	7	557.77
R209 On 05/02/2015	Bond Future	Sell	7	0.00
R209 On 05/02/2015	Bond Future	Buy	7	557.77
R209 On 05/02/2015	Bond Future	Sell	9	0.00
R209 On 05/02/2015	Bond Future	Buy	9	717.13
R209 On 05/02/2015	Bond Future	Sell	10	0.00
R209 On 05/02/2015	Bond Future	Buy	10	796.81
R209 On 05/02/2015	Bond Future	Sell	11	0.00
R209 On 05/02/2015	Bond Future	Buy	11	876.49
R209 On 05/02/2015	Bond Future	Sell	13	0.00
R209 On 05/02/2015	Bond Future	Buy	13	1,035.85
R209 On 05/02/2015	Bond Future	Sell	13	0.00
R209 On 05/02/2015	Bond Future	Buy	13	1,035.85

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 05/02/2015			Sell	19	0.00
R209 On 05/02/2015			Buy	19	1,513.94
R209 On 05/02/2015			Sell	44	0.00
R209 On 05/02/2015			Buy	44	3,505.96
R209 On 05/02/2015			Sell	56	0.00
R209 On 05/02/2015			Buy	56	4,462.13
R209 On 05/02/2015			Sell	62	0.00
R209 On 05/02/2015			Buy	62	4,940.21
R209 On 05/02/2015			Sell	81	0.00
R209 On 05/02/2015			Buy	81	6,454.15
R209 On 05/02/2015			Sell	83	0.00
R209 On 05/02/2015			Buy	83	6,613.51
R209 On 05/02/2015			Buy	100	7,933.24
R209 On 05/02/2015			Sell	100	0.00
R209 On 05/02/2015			Sell	100	0.00
R209 On 05/02/2015			Buy	100	7,933.24
R209 On 05/02/2015			Sell	467	0.00
R209 On 05/02/2015			Buy	467	37,210.95
R209 On 05/02/2015			Sell	914	0.00
R209 On 05/02/2015			Buy	914	72,828.28
R214 Bond Future					
R214 On 05/02/2015			Sell	150	0.00
R214 On 05/02/2015			Buy	150	12,164.28
R214 On 05/02/2015			Buy	150	12,040.14
R214 On 05/02/2015			Sell	150	0.00
R214 On 05/02/2015			Sell	150	0.00
R214 On 05/02/2015			Buy	150	12,045.21
R214 On 05/02/2015			Sell	800	0.00
R214 On 05/02/2015			Buy	800	64,231.74
Grand Total for Daily Detailed Turnover:				4,950	436,894.07