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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/12/2014

TO DATE : 17/12/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 05/02/2015			Bond Future		
			Sell	3	0.00
R186 On 05/02/2015			Bond Future		
			Buy	3	362.87
R186 On 05/02/2015			Bond Future		
			Sell	15	0.00
R186 On 05/02/2015			Bond Future		
			Buy	15	1,814.36
R186 On 05/02/2015			Bond Future		
			Sell	17	0.00
R186 On 05/02/2015			Bond Future		
			Buy	17	2,056.28
R186 On 05/02/2015			Bond Future		
			Sell	25	0.00
R186 On 05/02/2015			Bond Future		
			Buy	25	3,023.94
R186 On 05/02/2015			Bond Future		
			Sell	25	0.00
R186 On 05/02/2015			Bond Future		
			Buy	25	3,023.94
R186 On 05/02/2015			Bond Future		
			Sell	25	0.00
R186 On 05/02/2015			Bond Future		
			Buy	25	3,023.94
R186 On 05/02/2015			Bond Future		
			Sell	30	0.00
R186 On 05/02/2015			Bond Future		
			Buy	30	3,628.73

R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 05/02/2015	Bond Future	Buy	50	6,016.98
R186 On 05/02/2015	Bond Future	Sell	60	0.00
R186 On 05/02/2015	Bond Future	Buy	60	7,257.45
R186 On 05/02/2015	Bond Future	Buy	150	17,970.71
R186 On 05/02/2015	Bond Future	Sell	150	0.00
R186 On 05/02/2015	Bond Future	Sell	150	0.00
R186 On 05/02/2015	Bond Future	Buy	150	18,143.64
R186 On 07/05/2015	Bond Future	Buy	150	18,220.98
R186 On 07/05/2015	Bond Future	Sell	150	0.00
R186 On 07/05/2015	Bond Future	Buy	150	18,227.03
R186 On 07/05/2015	Bond Future	Sell	150	0.00
R186 On 07/05/2015	Bond Future	Sell	150	0.00
R186 On 07/05/2015	Bond Future	Buy	150	18,227.03
R186 On 05/02/2015	Bond Future	Sell	350	0.00
R186 On 05/02/2015	Bond Future	Buy	350	42,335.15
R186 On 05/02/2015	Bond Future	Buy	350	41,978.45
R186 On 05/02/2015	Bond Future	Sell	350	0.00

R2030 Bond Future

2030 On 05/02/2015	Bond Future	Buy	1	95.62
2030 On 05/02/2015	Bond Future	Sell	1	0.00

R204 Bond Future

R204 On 05/02/2015	Bond Future	Buy	27	2,786.79
R204 On 05/02/2015	Bond Future	Sell	27	0.00

Grand Total for Daily Detailed Turnover: 1,728 208,193.88