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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/12/2014

TO DATE : 18/12/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 05/02/2015	GOVI		Buy	5	24,068.90
GOVI On 05/02/2015	GOVI		Sell	5	0.00
GOVI On 05/02/2015	GOVI		Sell	5	0.00
GOVI On 05/02/2015	GOVI		Buy	5	24,069.05
R186 Bond Future					
R186 On 05/02/2015	Bond Future		Sell	1	0.00
R186 On 05/02/2015	Bond Future		Buy	1	120.43
R186 On 05/02/2015	Bond Future		Sell	1	0.00
R186 On 05/02/2015	Bond Future		Buy	1	120.43
R186 On 05/02/2015	Bond Future		Sell	2	0.00
R186 On 05/02/2015	Bond Future		Buy	2	15.99
R207 Bond Future					

R207 On 05/11/2015	Bond Future	7.43	Call	Buy	53	5,370.02
R207 On 05/11/2015	Bond Future	7.43	Call	Sell	53	0.00

R213 Bond Future

R213 On 05/02/2015	Bond Future			Sell	1,500	0.00
R213 On 05/02/2015	Bond Future			Buy	1,500	135,671.63
R213 On 05/02/2015	Bond Future			Sell	1,500	0.00
R213 On 05/02/2015	Bond Future			Buy	1,500	135,671.63

R214 Bond Future

R214 On 05/02/2015	Bond Future			Sell	20	0.00
R214 On 05/02/2015	Bond Future			Buy	20	1,612.94
R214 On 05/02/2015	Bond Future			Sell	52	0.00
R214 On 05/02/2015	Bond Future			Buy	52	4,193.64
R214 On 05/02/2015	Bond Future			Sell	70	0.00
R214 On 05/02/2015	Bond Future			Buy	70	5,645.28
R214 On 05/02/2015	Bond Future			Sell	180	0.00
R214 On 05/02/2015	Bond Future			Buy	180	14,516.44
R214 On 05/02/2015	Bond Future			Sell	190	0.00
R214 On 05/02/2015	Bond Future			Buy	190	15,322.91
R214 On 05/02/2015	Bond Future			Sell	270	0.00
R214 On 05/02/2015	Bond Future			Buy	270	21,774.65
R214 On 05/02/2015	Bond Future			Sell	2,000	0.00
R214 On 05/02/2015	Bond Future			Buy	2,000	161,293.74
R214 On 05/02/2015	Bond Future			Sell	2,782	0.00
R214 On 05/02/2015	Bond Future			Buy	2,782	224,359.59

Grand Total for Daily Detailed Turnover:

8,631 773,827.24