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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/01/2015

TO DATE : 23/01/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 05/02/2015	GOVI		Buy	1	5,027.73
GOVI On 05/02/2015	GOVI		Sell	1	0.00
GOVI On 05/02/2015	GOVI		Buy	7	35,194.11
GOVI On 05/02/2015	GOVI		Sell	7	0.00
GOVI On 05/02/2015	GOVI		Buy	8	40,221.84
GOVI On 05/02/2015	GOVI		Sell	8	0.00
R186 Bond Future					
R186 On 05/02/2015	Bond Future		Sell	5	0.00
R186 On 05/02/2015	Bond Future		Buy	5	638.53
R186 On 07/05/2015	Bond Future		Buy	5	648.04
R186 On 07/05/2015	Bond Future		Sell	5	0.00
R186 On 05/02/2015	Bond Future		Sell	23	0.00
R186 On 05/02/2015	Bond Future		Buy	23	2,937.24

R186 On 07/05/2015	Bond Future	Buy	23	2,980.97
R186 On 07/05/2015	Bond Future	Sell	23	0.00
R186 On 05/02/2015	Bond Future	Sell	27	0.00
R186 On 05/02/2015	Bond Future	Buy	27	3,448.06
R186 On 07/05/2015	Bond Future	Buy	27	3,499.40
R186 On 07/05/2015	Bond Future	Sell	27	0.00
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 05/02/2015	Bond Future	Buy	50	6,385.30
R186 On 07/05/2015	Bond Future	Buy	50	6,480.37
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 05/02/2015	Bond Future	Buy	53	6,772.88
R186 On 05/02/2015	Bond Future	Sell	53	0.00
R186 On 05/02/2015	Bond Future	Sell	95	0.00
R186 On 05/02/2015	Bond Future	Buy	95	12,132.08
R186 On 07/05/2015	Bond Future	Buy	95	12,312.70
R186 On 07/05/2015	Bond Future	Sell	95	0.00
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Buy	100	12,770.61
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Buy	100	12,770.61
R186 On 07/05/2015	Bond Future	Buy	100	12,960.74
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,960.74
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Sell	250	0.00
R186 On 05/02/2015	Bond Future	Buy	250	31,926.52
R186 On 07/05/2015	Bond Future	Buy	250	32,401.86
R186 On 07/05/2015	Bond Future	Sell	250	0.00
R186 On 05/02/2015	Bond Future	Sell	350	0.00
R186 On 05/02/2015	Bond Future	Buy	350	44,697.13
R186 On 07/05/2015	Bond Future	Buy	350	45,362.60
R186 On 07/05/2015	Bond Future	Sell	350	0.00
R186 On 05/02/2015	Bond Future	Sell	1,000	0.00
R186 On 05/02/2015	Bond Future	Buy	1,000	127,706.09
R186 On 05/02/2015	Bond Future	Buy	1,000	127,706.10
R186 On 05/02/2015	Bond Future	Sell	1,000	0.00
R186 On 07/05/2015	Bond Future	Buy	1,000	129,612.41
R186 On 07/05/2015	Bond Future	Sell	1,000	0.00
R186 On 07/05/2015	Bond Future	Sell	1,000	0.00
R186 On 07/05/2015	Bond Future	Buy	1,000	129,607.40
R186 On 05/02/2015	Bond Future	Buy	2,711	346,438.96
R186 On 05/02/2015	Bond Future	Sell	2,711	0.00
R186 On 05/02/2015	Bond Future	Buy	2,764	353,211.84
R186 On 05/02/2015	Bond Future	Sell	2,764	0.00

R2023 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R023 On 05/02/2015			Buy	5	541.23
R023 On 05/02/2015			Sell	5	0.00
R2037 Bond Future					
2037 On 05/02/2015			Buy	1,550	164,722.33
2037 On 05/02/2015			Sell	1,550	0.00
2037 On 05/02/2015			Sell	1,550	0.00
2037 On 05/02/2015			Buy	1,550	164,722.33
R2048 Bond Future					
R248 On 05/02/2015			Buy	300	33,682.85
R248 On 05/02/2015			Sell	300	0.00
R248 On 05/02/2015			Buy	600	67,365.70
R248 On 05/02/2015			Sell	600	0.00
R248 On 05/02/2015			Buy	900	101,048.55
R248 On 05/02/2015			Sell	900	0.00
Grand Total for Daily Detailed Turnover:				16,449	2,090,895.86