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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/02/2015

TO DATE : 19/02/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/05/2015	GOVI		Sell	4	0.00
GOVI On 07/05/2015	GOVI		Buy	4	20,030.16
R186 Bond Future					
R186 On 07/05/2015	Bond Future		Sell	20	0.00
R186 On 07/05/2015	Bond Future		Buy	20	2,514.04
R186 On 07/05/2015	Bond Future		Buy	20	2,514.04
R186 On 07/05/2015	Bond Future		Sell	20	0.00
R186 On 07/05/2015	Bond Future		Sell	100	0.00
R186 On 07/05/2015	Bond Future		Buy	100	12,508.06
R186 On 07/05/2015	Bond Future		Buy	100	12,512.51
R186 On 07/05/2015	Bond Future		Sell	100	0.00

R2023 Bond Future

R023 On 07/05/2015	Bond Future	Buy	5	517.50
R023 On 07/05/2015	Bond Future	Sell	5	0.00
R023 On 07/05/2015	Bond Future	Buy	6	621.00
R023 On 07/05/2015	Bond Future	Sell	6	0.00
R023 On 07/05/2015	Bond Future	Buy	9	931.50
R023 On 07/05/2015	Bond Future	Sell	9	0.00
R023 On 07/05/2015	Bond Future	Buy	11	1,138.49
R023 On 07/05/2015	Bond Future	Sell	11	0.00
R023 On 07/05/2015	Bond Future	Buy	13	1,345.49
R023 On 07/05/2015	Bond Future	Sell	13	0.00
R023 On 07/05/2015	Bond Future	Buy	25	2,587.49
R023 On 07/05/2015	Bond Future	Sell	25	0.00
R023 On 07/05/2015	Bond Future	Buy	26	2,697.00
R023 On 07/05/2015	Bond Future	Sell	26	0.00
R023 On 07/05/2015	Bond Future	Buy	38	3,941.77
R023 On 07/05/2015	Bond Future	Sell	38	0.00
R023 On 07/05/2015	Bond Future	Buy	77	7,987.27
R023 On 07/05/2015	Bond Future	Sell	77	0.00
R023 On 07/05/2015	Bond Future	Buy	78	8,072.96
R023 On 07/05/2015	Bond Future	Sell	78	0.00
R023 On 07/05/2015	Bond Future	Buy	85	8,817.11
R023 On 07/05/2015	Bond Future	Sell	85	0.00
R023 On 07/05/2015	Bond Future	Buy	96	9,958.15
R023 On 07/05/2015	Bond Future	Sell	96	0.00
R023 On 07/05/2015	Bond Future	Buy	114	11,825.30
R023 On 07/05/2015	Bond Future	Sell	114	0.00
R023 On 07/05/2015	Bond Future	Sell	147	0.00
R023 On 07/05/2015	Bond Future	Buy	147	15,214.42
R023 On 07/05/2015	Bond Future	Buy	174	18,049.15
R023 On 07/05/2015	Bond Future	Sell	174	0.00
R023 On 07/05/2015	Bond Future	Buy	387	40,143.79
R023 On 07/05/2015	Bond Future	Sell	387	0.00
R023 On 07/05/2015	Bond Future	Buy	555	57,570.56
R023 On 07/05/2015	Bond Future	Sell	555	0.00
R023 On 07/05/2015	Bond Future	Buy	555	57,570.56
R023 On 07/05/2015	Bond Future	Sell	555	0.00
R023 On 07/05/2015	Bond Future	Buy	2,785	288,890.08
R023 On 07/05/2015	Bond Future	Sell	2,785	0.00
R023 On 07/05/2015	Bond Future	Sell	4,892	0.00
R023 On 07/05/2015	Bond Future	Buy	4,892	507,450.73

Grand Total for Daily Detailed Turnover:

10,322

1,095,409.11