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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/03/2015

TO DATE : 18/03/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/05/2015	GOVI		Buy	1	4,917.10
GOVI On 07/05/2015	GOVI		Sell	1	0.00
GOVI On 07/05/2015	GOVI		Buy	3	14,747.04
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Buy	30	147,470.40
GOVI On 07/05/2015	GOVI		Sell	30	0.00
I2038 Bond Future					
2038 On 07/05/2015	Bond Future		Sell	2	0.00
2038 On 07/05/2015	Bond Future		Buy	2	256.60
2038 On 07/05/2015	Bond Future		Sell	3	0.00
2038 On 07/05/2015	Bond Future		Buy	3	385.38
2038 On 07/05/2015	Bond Future		Sell	5	0.00
2038 On 07/05/2015	Bond Future		Buy	5	641.50

2038 On 07/05/2015	Bond Future	Sell	5	0.00
2038 On 07/05/2015	Bond Future	Buy	5	641.50
2038 On 07/05/2015	Bond Future	Sell	6	0.00
2038 On 07/05/2015	Bond Future	Buy	6	769.80
2038 On 07/05/2015	Bond Future	Sell	6	0.00
2038 On 07/05/2015	Bond Future	Buy	6	769.80
2038 On 07/05/2015	Bond Future	Sell	9	0.00
2038 On 07/05/2015	Bond Future	Buy	9	1,154.70
2038 On 07/05/2015	Bond Future	Sell	11	0.00
2038 On 07/05/2015	Bond Future	Buy	11	1,413.07
2038 On 07/05/2015	Bond Future	Sell	13	0.00
2038 On 07/05/2015	Bond Future	Buy	13	1,667.91
2038 On 07/05/2015	Bond Future	Sell	13	0.00
2038 On 07/05/2015	Bond Future	Buy	13	1,669.99
2038 On 07/05/2015	Bond Future	Sell	14	0.00
2038 On 07/05/2015	Bond Future	Buy	14	1,798.45
2038 On 07/05/2015	Bond Future	Sell	16	0.00
2038 On 07/05/2015	Bond Future	Buy	16	2,052.81
2038 On 07/05/2015	Bond Future	Sell	16	0.00
2038 On 07/05/2015	Bond Future	Buy	16	2,055.37
2038 On 07/05/2015	Bond Future	Sell	17	0.00
2038 On 07/05/2015	Bond Future	Buy	17	2,181.11
2038 On 07/05/2015	Bond Future	Sell	19	0.00
2038 On 07/05/2015	Bond Future	Buy	19	2,440.76
2038 On 07/05/2015	Bond Future	Sell	21	0.00
2038 On 07/05/2015	Bond Future	Buy	21	2,694.31
2038 On 07/05/2015	Bond Future	Sell	21	0.00
2038 On 07/05/2015	Bond Future	Buy	21	2,697.68
2038 On 07/05/2015	Bond Future	Sell	25	0.00
2038 On 07/05/2015	Bond Future	Buy	25	3,211.52
2038 On 07/05/2015	Bond Future	Sell	48	0.00
2038 On 07/05/2015	Bond Future	Buy	48	6,158.42
2038 On 07/05/2015	Bond Future	Sell	58	0.00
2038 On 07/05/2015	Bond Future	Buy	58	7,450.73
2038 On 07/05/2015	Bond Future	Sell	102	0.00
2038 On 07/05/2015	Bond Future	Buy	102	13,086.64
2038 On 07/05/2015	Bond Future	Sell	120	0.00
2038 On 07/05/2015	Bond Future	Buy	120	15,415.31
2038 On 07/05/2015	Bond Future	Buy	300	38,538.26
2038 On 07/05/2015	Bond Future	Sell	300	0.00

New Inflation Linked Index

IGOV On 07/05/2015	Index Future	Buy	73	164,175.54
IGOV On 07/05/2015	Index Future	Sell	73	0.00

R186 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/05/2015			Sell	4	0.00
R186 On 07/05/2015			Buy	4	494.15
R186 On 07/05/2015			Buy	4	494.15
R186 On 07/05/2015			Sell	4	0.00
R186 On 07/05/2015			Buy	250	30,833.29
R186 On 07/05/2015			Sell	250	0.00
R186 On 07/05/2015			Buy	250	30,844.08
R186 On 07/05/2015			Sell	250	0.00
R204 Bond Future					
R204 On 07/05/2015			Sell	650	0.00
R204 On 07/05/2015			Sell	650	0.00
R204 On 07/05/2015			Buy	650	68,521.65
R204 On 07/05/2015			Buy	650	68,521.65
R209 Bond Future					
R209 On 07/05/2015			Sell	150	0.00
R209 On 07/05/2015			Buy	150	11,868.72
R209 On 07/05/2015			Sell	2,850	0.00
R209 On 07/05/2015			Buy	2,850	225,505.68
R209 On 07/05/2015			Sell	3,000	0.00
R209 On 07/05/2015			Buy	3,000	237,374.40
R213 Bond Future					
R213 On 07/05/2015			Buy	18	1,615.15
R213 On 07/05/2015			Sell	18	0.00
R213 On 07/05/2015			Buy	63	5,653.02
R213 On 07/05/2015			Sell	63	0.00
R213 On 07/05/2015			Buy	66	5,922.21
R213 On 07/05/2015			Sell	66	0.00
R213 On 07/05/2015			Buy	108	9,690.89
R213 On 07/05/2015			Sell	108	0.00
R213 On 07/05/2015			Buy	124	11,126.57
R213 On 07/05/2015			Sell	124	0.00
R213 On 07/05/2015			Buy	228	20,458.54
R213 On 07/05/2015			Sell	228	0.00
R213 On 07/05/2015			Buy	500	44,865.22
R213 On 07/05/2015			Sell	500	0.00
R213 On 07/05/2015			Sell	1,107	0.00
R213 On 07/05/2015			Buy	1,107	99,331.59

Grand Total for Daily Detailed Turnover:

10,979

1,313,582.64