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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/03/2015

TO DATE : 30/03/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Buy	3	14,722.23
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Buy	3	14,716.23
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Buy	3	14,722.23
R186 Bond Future					
R186 On 07/05/2015	Bond Future		Sell	3	0.00
R186 On 07/05/2015	Bond Future		Buy	3	370.27
R186 On 07/05/2015	Bond Future		Sell	20	0.00
R186 On 07/05/2015	Bond Future		Buy	20	158.50
R186 On 07/05/2015	Bond Future		Sell	30	0.00
R186 On 07/05/2015	Bond Future		Buy	30	237.90

R186 On 07/05/2015	Bond Future	Buy	100	12,460.56
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,323.20
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,323.50
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,370.57
R186 On 07/05/2015	Bond Future	Buy	130	16,033.43
R186 On 07/05/2015	Bond Future	Sell	130	0.00
R186 On 07/05/2015	Bond Future	Buy	200	24,822.18
R186 On 07/05/2015	Bond Future	Sell	200	0.00

R2032 Bond Future

2032 On 07/05/2015	Bond Future	Buy	108	10,733.73
2032 On 07/05/2015	Bond Future	Sell	108	0.00
2032 On 07/05/2015	Bond Future	Sell	108	0.00
2032 On 07/05/2015	Bond Future	Buy	108	10,733.73

R2048 Bond Future

R248 On 07/05/2015	Bond Future	Sell	2	0.00
R248 On 07/05/2015	Bond Future	Buy	2	207.42

Grand Total for Daily Detailed Turnover:

1,010 156,935.69