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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/12/2014

TO DATE : 08/12/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 05/02/2015	GOVI		Sell	1	0.00
GOVI On 05/02/2015	GOVI		Buy	1	4,881.82
GOVI On 05/02/2015	GOVI		Sell	2	0.00
GOVI On 05/02/2015	GOVI		Buy	2	9,763.64
GOVI On 05/02/2015	GOVI		Sell	3	0.00
GOVI On 05/02/2015	GOVI		Buy	3	14,645.46
GOVI On 05/02/2015	GOVI		Sell	3	0.00
GOVI On 05/02/2015	GOVI		Buy	3	14,639.46
R186 Bond Future					
R186 On 05/02/2015	Bond Future		Sell	2	0.00
R186 On 05/02/2015	Bond Future		Buy	2	243.82
R186 On 05/02/2015	Bond Future		Sell	3	0.00
R186 On 05/02/2015	Bond Future		Buy	3	368.34

R186 On 05/02/2015	Bond Future	Sell	3	0.00
R186 On 05/02/2015	Bond Future	Buy	3	368.34
R186 On 05/02/2015	Bond Future	Buy	10	1,219.40
R186 On 05/02/2015	Bond Future	Sell	10	0.00
R186 On 05/02/2015	Bond Future	Buy	10	1,219.40
R186 On 05/02/2015	Bond Future	Sell	10	0.00
R186 On 05/02/2015	Bond Future	Sell	12	0.00
R186 On 05/02/2015	Bond Future	Buy	12	1,473.35
R186 On 05/02/2015	Bond Future	Sell	16	0.00
R186 On 05/02/2015	Bond Future	Buy	16	1,964.47
R186 On 05/02/2015	Bond Future	Sell	19	0.00
R186 On 05/02/2015	Bond Future	Buy	19	2,332.80
R186 On 05/02/2015	Bond Future	Sell	25	0.00
R186 On 05/02/2015	Bond Future	Buy	25	3,069.48
R186 On 05/02/2015	Bond Future	Sell	25	0.00
R186 On 05/02/2015	Bond Future	Buy	25	3,069.48
R186 On 05/02/2015	Bond Future	Sell	56	0.00
R186 On 05/02/2015	Bond Future	Buy	56	6,875.63
R186 On 05/02/2015	Bond Future	Sell	67	0.00
R186 On 05/02/2015	Bond Future	Buy	67	8,226.20
R186 On 05/02/2015	Bond Future	Sell	124	0.00
R186 On 05/02/2015	Bond Future	Buy	124	15,224.61
R186 On 05/02/2015	Bond Future	Buy	200	24,387.99
R186 On 05/02/2015	Bond Future	Sell	200	0.00
R186 On 05/02/2015	Bond Future	Sell	220	0.00
R186 On 05/02/2015	Bond Future	Buy	220	26,826.79
R186 On 05/02/2015	Bond Future	Buy	350	42,972.70
R186 On 05/02/2015	Bond Future	Sell	350	0.00
R186 On 05/02/2015	Bond Future	Buy	350	42,901.03
R186 On 05/02/2015	Bond Future	Sell	350	0.00
R186 On 05/02/2015	Bond Future	Sell	500	0.00
R186 On 05/02/2015	Bond Future	Buy	500	60,928.53
R186 On 05/02/2015	Bond Future	Buy	500	60,906.31
R186 On 05/02/2015	Bond Future	Sell	500	0.00
R186 On 05/02/2015	Bond Future	Sell	500	0.00
R186 On 05/02/2015	Bond Future	Buy	500	60,928.53

R2023 Bond Future

R023 On 05/02/2015	Bond Future	Buy	10	1,044.81
R023 On 05/02/2015	Bond Future	Sell	10	0.00
R023 On 05/02/2015	Bond Future	Buy	35	3,656.84
R023 On 05/02/2015	Bond Future	Sell	35	0.00
R023 On 05/02/2015	Bond Future	Buy	300	31,344.32
R023 On 05/02/2015	Bond Future	Sell	300	0.00
R023 On 05/02/2015	Bond Future	Buy	345	36,045.97
R023 On 05/02/2015	Bond Future	Sell	345	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R203 Bond Future					
R203 On 05/02/2015	Bond Future		Sell	300	0.00
R203 On 05/02/2015	Bond Future		Buy	300	32,080.70
R203 On 05/02/2015	Bond Future		Sell	432	0.00
R203 On 05/02/2015	Bond Future		Buy	432	46,147.64
R203 On 05/02/2015	Bond Future		Buy	432	46,147.64
R203 On 05/02/2015	Bond Future		Sell	432	0.00
R204 Bond Future					
R204 On 05/02/2015	Bond Future		Buy	300	31,344.35
R204 On 05/02/2015	Bond Future		Sell	300	0.00
R204 On 05/02/2015	Bond Future		Buy	500	52,138.70
R204 On 05/02/2015	Bond Future		Sell	500	0.00
R204 On 05/02/2015	Bond Future		Buy	500	52,138.70
R204 On 05/02/2015	Bond Future		Sell	500	0.00
R2048 Bond Future					
R248 On 05/02/2015	Bond Future		Buy	18	1,916.76
R248 On 05/02/2015	Bond Future		Sell	18	0.00
R248 On 05/02/2015	Bond Future		Sell	18	0.00
R248 On 05/02/2015	Bond Future		Buy	18	1,916.76
R214 Bond Future					
R214 On 05/02/2015	Bond Future		Sell	150	0.00
R214 On 05/02/2015	Bond Future		Buy	150	12,389.14
R214 On 05/02/2015	Bond Future		Sell	150	0.00
R214 On 05/02/2015	Bond Future		Buy	150	12,395.81
Grand Total for Daily Detailed Turnover:				6,491	770,145.71