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**INTEREST RATE AND CURRENCY DERIVATIVES** 

**DERIVATIVES DAILY DETAILED TURNOVER REPORT** 

FROM DATE : 06/01/2015 TO DATE : 06/01/2015

Johannesburg Stock Exchange

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Registration number: 2005/022939/06

VAT number: 4080119391

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	4,852.20	
GOVI On 05/02/2015 GOVI	Sell	1	0.00	
GOVI On 05/02/2015 GOVI	Buy	7	33,965.40	
GOVI On 05/02/2015 GOVI	Sell	7	0.00	
GOVI On 05/02/2015 GOVI	Buy	12	58,226.40	
GOVI On 05/02/2015 GOVI	Sell	12	0.00	
GOVI On 05/02/2015 GOVI	Sell	20	0.00	
GOVI On 05/02/2015 GOVI	Buy	20	97,044.00	
R186 Bond Future				
R186 On 05/02/2015 Bond Future	Buy	25	3,047.75	
R186 On 05/02/2015 Bond Future	Sell	25	0.00	
R186 On 05/02/2015 Bond Future	Buy	125	15,238.77	
R186 On 05/02/2015 Bond Future	Sell	125	0.00	

R186 On 05/02/2015 Bond Future	Buy	145	17,624.79
R186 On 05/02/2015 Bond Future	Sell	145	0.00
R186 On 05/02/2015 Bond Future	Sell	150	0.00
R186 On 05/02/2015 Bond Future	Buy	150	18,286.53
R186 On 05/02/2015 Bond Future	Sell	150	0.00
R186 On 05/02/2015 Bond Future	Buy	150	18,286.97
R186 On 05/02/2015 Bond Future	Buy	230	27,956.57
R186 On 05/02/2015 Bond Future	Sell	230	0.00
R186 On 05/02/2015 Bond Future	Buy	236	28,685.87
R186 On 05/02/2015 Bond Future	Sell	236	0.00
R186 On 05/02/2015 Bond Future	Buy	247	30,022.92
R186 On 05/02/2015 Bond Future	Sell	247	0.00
R186 On 05/02/2015 Bond Future	Buy	476	57,857.94
R186 On 05/02/2015 Bond Future	Sell	476	0.00
R186 On 05/02/2015 Bond Future	Buy	533	64,786.30
R186 On 05/02/2015 Bond Future	Sell	533	0.00
R186 On 05/02/2015 Bond Future	Buy	1,053	127,992.46
R186 On 05/02/2015 Bond Future	Sell	1,053	0.00
R186 On 05/02/2015 Bond Future	Buy	1,053	127,992.46
R186 On 05/02/2015 Bond Future	Sell	1,053	0.00
R186 On 05/02/2015 Bond Future	Buy	3,973	482,919.30
R186 On 05/02/2015 Bond Future	Sell	3,973	0.00
R204 Bond Future			
R204 On 05/02/2015 Bond Future	Buy	100	704.20
R204 On 05/02/2015 Bond Future	Sell	100	0.00
R204 On 05/02/2015 Bond Future	Sell	100	0.00
R204 On 05/02/2015 Bond Future	Buy	100	703.74
Grand Total for Daily Detailed Turnover:		8,636	1,216,194.56