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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/02/2015

TO DATE : 23/02/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Buy	3	14,983.98
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Buy	3	14,977.98
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Buy	3	14,983.98
R186 Bond Future					
R186 On 07/05/2015	Bond Future		Buy	22	2,752.46
R186 On 07/05/2015	Bond Future		Sell	22	0.00
R186 On 07/05/2015	Bond Future		Sell	22	0.00
R186 On 07/05/2015	Bond Future		Buy	22	2,752.46
R186 On 07/05/2015	Bond Future		Sell	100	0.00
R186 On 07/05/2015	Bond Future		Buy	100	12,589.57

R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,589.27

R207 Bond Future

R207 On 07/05/2015	Bond Future	Sell	8	0.00
R207 On 07/05/2015	Bond Future	Buy	8	823.05
R207 On 07/05/2015	Bond Future	Sell	14	0.00
R207 On 07/05/2015	Bond Future	Buy	14	1,440.34
R207 On 07/05/2015	Bond Future	Sell	18	0.00
R207 On 07/05/2015	Bond Future	Buy	18	1,851.87
R207 On 07/05/2015	Bond Future	Sell	20	0.00
R207 On 07/05/2015	Bond Future	Buy	20	2,057.63
R207 On 07/05/2015	Bond Future	Sell	20	0.00
R207 On 07/05/2015	Bond Future	Buy	20	2,057.63
R207 On 07/05/2015	Bond Future	Sell	29	0.00
R207 On 07/05/2015	Bond Future	Buy	29	2,983.56
R207 On 07/05/2015	Bond Future	Sell	109	0.00
R207 On 07/05/2015	Bond Future	Buy	109	11,214.09

Grand Total for Daily Detailed Turnover:			471	98,057.88
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