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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/03/2015

TO DATE : 23/03/2015

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	14,904.90
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Buy	3	14,904.90
Jibar Tradeable Future					
JBAF On 15/04/2015	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 15/04/2015	Jibar Tradeable Future		Buy	1,000	1,535.00
R186 Bond Future					
R186 On 07/05/2015	Bond Future		Buy	50	6,246.38
R186 On 07/05/2015	Bond Future		Sell	50	0.00
R186 On 07/05/2015	Bond Future		Buy	50	6,246.38
R186 On 07/05/2015	Bond Future		Sell	50	0.00

R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	50	6,210.62
R186 On 06/08/2015	Bond Future	Buy	84	10,196.20
R186 On 06/08/2015	Bond Future	Sell	84	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,444.02
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,444.02
R186 On 07/05/2015	Bond Future	Buy	100	12,468.04
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	12,444.02
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	12,421.23
R186 On 07/05/2015	Bond Future	Buy	150	18,631.85
R186 On 07/05/2015	Bond Future	Sell	150	0.00
R186 On 07/05/2015	Bond Future	Buy	150	18,631.40
R186 On 07/05/2015	Bond Future	Sell	150	0.00
R186 On 06/08/2015	Bond Future	Buy	216	26,218.80
R186 On 06/08/2015	Bond Future	Sell	216	0.00

R209 Bond Future

R209 On 07/05/2015	Bond Future	Sell	470	0.00
R209 On 07/05/2015	Bond Future	Buy	470	37,869.18

R214 Bond Future

R214 On 07/05/2015	Bond Future	Sell	50	0.00
R214 On 07/05/2015	Bond Future	Buy	50	4,095.34
R214 On 07/05/2015	Bond Future	Buy	50	4,095.34
R214 On 07/05/2015	Bond Future	Sell	50	0.00
R214 On 07/05/2015	Bond Future	Sell	50	0.00
R214 On 07/05/2015	Bond Future	Buy	50	4,095.34
R214 On 07/05/2015	Bond Future	Sell	100	0.00
R214 On 07/05/2015	Bond Future	Buy	100	8,145.46
R214 On 07/05/2015	Bond Future	Sell	100	0.00
R214 On 07/05/2015	Bond Future	Sell	100	0.00
R214 On 07/05/2015	Bond Future	Buy	100	8,145.46
R214 On 07/05/2015	Bond Future	Buy	100	8,145.46
R214 On 07/05/2015	Bond Future	Sell	100	0.00
R214 On 07/05/2015	Bond Future	Buy	100	8,172.37

Grand Total for Daily Detailed Turnover:

3,276 268,711.71