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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/01/2015

TO DATE : 05/01/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>All Bond Index</b>					
ALBI On 05/02/2015			Sell	1	0.00
ALBI On 05/02/2015			Buy	1	4,835.90
ALBI On 05/02/2015			Sell	1	0.00
ALBI On 05/02/2015			Buy	1	4,835.90
ALBI On 05/02/2015			Sell	2	0.00
ALBI On 05/02/2015			Buy	2	9,671.80
ALBI On 05/02/2015			Buy	4	19,343.60
ALBI On 05/02/2015			Sell	4	0.00
<b>ES33 Bond Future</b>					
ES33 On 05/02/2015			Sell	4	0.00
ES33 On 05/02/2015			Buy	4	345.78
ES33 On 05/02/2015			Sell	18	0.00
ES33 On 05/02/2015			Buy	18	1,556.00

ES33 On 05/02/2015	Bond Future	Sell	166	0.00
ES33 On 05/02/2015	Bond Future	Buy	166	14,349.82
ES33 On 05/02/2015	Bond Future	Sell	168	0.00
ES33 On 05/02/2015	Bond Future	Buy	168	14,522.70

#### Govi Total Return Index

GOVI On 05/02/2015	GOVI	Buy	2	9,632.00
GOVI On 05/02/2015	GOVI	Sell	2	0.00
GOVI On 05/02/2015	GOVI	Buy	2	9,628.00
GOVI On 05/02/2015	GOVI	Sell	2	0.00
GOVI On 05/02/2015	GOVI	Sell	2	0.00
GOVI On 05/02/2015	GOVI	Buy	2	9,632.00

#### New Inflation Linked Index

IGOV On 05/02/2015	Index Future	Buy	7	15,724.80
IGOV On 05/02/2015	Index Future	Sell	7	0.00

#### R186 Bond Future

R186 On 07/05/2015	Bond Future	Sell	1	0.00
R186 On 07/05/2015	Bond Future	Buy	1	8.06

#### R2048 Bond Future

R248 On 05/02/2015	Bond Future	Sell	8	0.00
R248 On 05/02/2015	Bond Future	Buy	8	834.80
R248 On 05/02/2015	Bond Future	Sell	10	0.00
R248 On 05/02/2015	Bond Future	Buy	10	1,043.50
R248 On 05/02/2015	Bond Future	Sell	10	0.00
R248 On 05/02/2015	Bond Future	Buy	10	1,043.50
R248 On 05/02/2015	Bond Future	Sell	12	0.00
R248 On 05/02/2015	Bond Future	Buy	12	1,252.20
R248 On 05/02/2015	Bond Future	Sell	30	0.00
R248 On 05/02/2015	Bond Future	Buy	30	3,130.50
R248 On 05/02/2015	Bond Future	Sell	40	0.00
R248 On 05/02/2015	Bond Future	Buy	40	4,174.00
R248 On 05/02/2015	Bond Future	Buy	110	11,478.50
R248 On 05/02/2015	Bond Future	Sell	110	0.00

#### R207 Bond Future

R207 On 05/02/2015	Bond Future	Buy	100	740.09
R207 On 05/02/2015	Bond Future	Sell	100	0.00
R207 On 05/02/2015	Bond Future	Sell	100	0.00
R207 On 05/02/2015	Bond Future	Buy	100	740.10

#### R209 Bond Future

R209 On 05/02/2015	Bond Future	Sell	100	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 05/02/2015 Bond Future			Buy	100	851.53
<b>Grand Total for Daily Detailed Turnover:</b>				<b>898</b>	<b>139,375.09</b>