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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/01/2015

TO DATE : 14/01/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>Govi Total Return Index</b>					
GOVI On 05/02/2015	GOVI		Sell	2	0.00
GOVI On 05/02/2015	GOVI		Buy	2	9,906.56
GOVI On 05/02/2015	GOVI		Sell	2	0.00
GOVI On 05/02/2015	GOVI		Buy	2	9,906.62
GOVI On 05/02/2015	GOVI		Buy	2	9,906.56
GOVI On 05/02/2015	GOVI		Sell	2	0.00
<b>Jibar Tradeable Future</b>					
JBAF On 18/02/2015	Jibar Tradeable Future		Buy	1	1.53
JBAF On 18/02/2015	Jibar Tradeable Future		Sell	1	0.00
<b>R186 Bond Future</b>					
R186 On 05/02/2015	Bond Future		Buy	4	497.07
R186 On 05/02/2015	Bond Future		Sell	4	0.00

R186 On 05/02/2015	Bond Future	Buy	5	621.34
R186 On 05/02/2015	Bond Future	Sell	5	0.00
R186 On 05/02/2015	Bond Future	Buy	5	621.34
R186 On 05/02/2015	Bond Future	Sell	5	0.00
R186 On 05/02/2015	Bond Future	Buy	6	746.17
R186 On 05/02/2015	Bond Future	Sell	6	0.00
R186 On 05/02/2015	Bond Future	Buy	6	745.60
R186 On 05/02/2015	Bond Future	Sell	6	0.00
R186 On 05/02/2015	Bond Future	Buy	9	1,119.25
R186 On 05/02/2015	Bond Future	Sell	9	0.00
R186 On 05/02/2015	Bond Future	Buy	10	1,243.61
R186 On 05/02/2015	Bond Future	Sell	10	0.00
R186 On 05/02/2015	Bond Future	Buy	11	1,367.97
R186 On 05/02/2015	Bond Future	Sell	11	0.00
R186 On 05/02/2015	Bond Future	Buy	27	3,355.22
R186 On 05/02/2015	Bond Future	Sell	27	0.00
R186 On 05/02/2015	Bond Future	Buy	37	4,597.89
R186 On 05/02/2015	Bond Future	Sell	37	0.00
R186 On 05/02/2015	Bond Future	Buy	39	4,846.43
R186 On 05/02/2015	Bond Future	Sell	39	0.00
R186 On 05/02/2015	Bond Future	Buy	52	6,466.78
R186 On 05/02/2015	Bond Future	Sell	52	0.00
R186 On 05/02/2015	Bond Future	Buy	70	8,705.28
R186 On 05/02/2015	Bond Future	Sell	70	0.00
R186 On 05/02/2015	Bond Future	Buy	73	9,078.36
R186 On 05/02/2015	Bond Future	Sell	73	0.00
R186 On 05/02/2015	Bond Future	Buy	123	15,284.89
R186 On 05/02/2015	Bond Future	Sell	123	0.00
R186 On 05/02/2015	Bond Future	Buy	231	28,727.41
R186 On 05/02/2015	Bond Future	Sell	231	0.00

**R2023 Bond Future**

R023 On 05/02/2015	Bond Future	Sell	2	0.00
R023 On 05/02/2015	Bond Future	Buy	2	213.30
R023 On 05/02/2015	Bond Future	Sell	10	0.00
R023 On 05/02/2015	Bond Future	Buy	10	1,063.85
R023 On 05/02/2015	Bond Future	Buy	35	3,723.48
R023 On 05/02/2015	Bond Future	Sell	35	0.00
R023 On 05/02/2015	Bond Future	Sell	80	0.00
R023 On 05/02/2015	Bond Future	Buy	80	8,510.82
R023 On 05/02/2015	Bond Future	Sell	180	0.00
R023 On 05/02/2015	Bond Future	Buy	180	19,149.34
R023 On 05/02/2015	Bond Future	Sell	305	0.00
R023 On 05/02/2015	Bond Future	Buy	305	32,447.49

**R2030 Bond Future**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
2030 On 05/02/2015			Buy	1	100.43
2030 On 05/02/2015			Sell	1	0.00
2030 On 05/02/2015			Buy	2	200.87
2030 On 05/02/2015			Sell	2	0.00
2030 On 05/02/2015			Buy	3	301.30
2030 On 05/02/2015			Sell	3	0.00
2030 On 05/02/2015			Buy	3	301.30
2030 On 05/02/2015			Sell	3	0.00
2030 On 05/02/2015			Buy	11	1,104.78
2030 On 05/02/2015			Sell	11	0.00
2030 On 05/02/2015			Buy	11	1,104.78
2030 On 05/02/2015			Sell	11	0.00
2030 On 05/02/2015			Buy	52	5,222.58
2030 On 05/02/2015			Sell	52	0.00
2030 On 05/02/2015			Buy	171	17,174.24
2030 On 05/02/2015			Sell	171	0.00
2030 On 05/02/2015			Buy	195	19,584.66
2030 On 05/02/2015			Sell	195	0.00
2030 On 05/02/2015			Buy	227	22,798.55
2030 On 05/02/2015			Sell	227	0.00
2030 On 05/02/2015			Buy	295	29,628.08
2030 On 05/02/2015			Sell	295	0.00
2030 On 05/02/2015			Buy	342	34,348.48
2030 On 05/02/2015			Sell	342	0.00
2030 On 05/02/2015			Sell	1,313	0.00
2030 On 05/02/2015			Buy	1,313	131,870.05
2030 On 05/02/2015			Buy	1,313	131,870.05
2030 On 05/02/2015			Sell	1,313	0.00
<b>R2037 Bond Future</b>					
2037 On 05/02/2015			Sell	17	0.00
2037 On 05/02/2015			Buy	17	1,738.07
2037 On 05/02/2015			Sell	43	0.00
2037 On 05/02/2015			Buy	43	4,396.30
<b>R2048 Bond Future</b>					
R248 On 05/02/2015			Buy	1	108.30
R248 On 05/02/2015			Sell	1	0.00
R248 On 05/02/2015			Buy	1	108.19
R248 On 05/02/2015			Sell	1	0.00
R248 On 05/02/2015			Sell	2	0.00

R248 On 05/02/2015	Bond Future	Buy	2	215.80
R248 On 05/02/2015	Bond Future	Sell	2	0.00
R248 On 05/02/2015	Bond Future	Buy	2	216.38
R248 On 05/02/2015	Bond Future	Buy	3	324.91
R248 On 05/02/2015	Bond Future	Sell	3	0.00
R248 On 05/02/2015	Bond Future	Buy	15	1,618.48
R248 On 05/02/2015	Bond Future	Sell	15	0.00
R248 On 05/02/2015	Bond Future	Buy	17	1,834.28
R248 On 05/02/2015	Bond Future	Sell	17	0.00
R248 On 05/02/2015	Bond Future	Sell	20	0.00
R248 On 05/02/2015	Bond Future	Buy	20	2,163.78
R248 On 05/02/2015	Bond Future	Buy	22	2,380.16
R248 On 05/02/2015	Bond Future	Sell	22	0.00
R248 On 05/02/2015	Bond Future	Buy	23	2,481.67
R248 On 05/02/2015	Bond Future	Sell	23	0.00
R248 On 05/02/2015	Bond Future	Sell	30	0.00
R248 On 05/02/2015	Bond Future	Buy	30	3,249.08
R248 On 05/02/2015	Bond Future	Buy	30	3,245.68
R248 On 05/02/2015	Bond Future	Sell	30	0.00
R248 On 05/02/2015	Bond Future	Buy	33	3,573.98
R248 On 05/02/2015	Bond Future	Sell	33	0.00
R248 On 05/02/2015	Bond Future	Buy	45	4,873.61
R248 On 05/02/2015	Bond Future	Sell	45	0.00
R248 On 05/02/2015	Bond Future	Buy	85	9,171.40
R248 On 05/02/2015	Bond Future	Sell	85	0.00
R248 On 05/02/2015	Bond Future	Buy	96	10,358.29
R248 On 05/02/2015	Bond Future	Sell	96	0.00
R248 On 05/02/2015	Bond Future	Buy	114	12,333.57
R248 On 05/02/2015	Bond Future	Sell	114	0.00
R248 On 05/02/2015	Bond Future	Buy	128	13,848.22
R248 On 05/02/2015	Bond Future	Sell	128	0.00
R248 On 05/02/2015	Bond Future	Buy	171	18,519.74
R248 On 05/02/2015	Bond Future	Sell	171	0.00
R248 On 05/02/2015	Bond Future	Buy	192	20,794.09
R248 On 05/02/2015	Bond Future	Sell	192	0.00
R248 On 05/02/2015	Bond Future	Buy	259	27,945.80
R248 On 05/02/2015	Bond Future	Sell	259	0.00
R248 On 05/02/2015	Bond Future	Buy	345	37,325.27
R248 On 05/02/2015	Bond Future	Sell	345	0.00
R248 On 05/02/2015	Bond Future	Buy	440	47,475.50
R248 On 05/02/2015	Bond Future	Sell	440	0.00
R248 On 05/02/2015	Bond Future	Buy	516	55,884.12
R248 On 05/02/2015	Bond Future	Sell	516	0.00
R248 On 05/02/2015	Bond Future	Buy	563	60,747.06
R248 On 05/02/2015	Bond Future	Sell	563	0.00
R248 On 05/02/2015	Bond Future	Buy	587	63,507.06

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R248 On 05/02/2015			Sell	587	0.00
R248 On 05/02/2015			Sell	751	0.00
R248 On 05/02/2015			Buy	751	81,250.09
R248 On 05/02/2015			Buy	880	95,306.24
R248 On 05/02/2015			Sell	880	0.00
R248 On 05/02/2015			Buy	1,125	121,840.37
R248 On 05/02/2015			Sell	1,125	0.00
R248 On 05/02/2015			Buy	2,000	216,378.40
R248 On 05/02/2015			Sell	2,000	0.00
<b>R207 Bond Future</b>					
R207 On 05/02/2015			Sell	30	0.00
R207 On 05/02/2015			Buy	30	3,053.56
R207 On 05/02/2015			Sell	30	0.00
R207 On 05/02/2015			Buy	30	3,053.56
<b>R208 Bond Futures</b>					
R208 On 05/02/2015			Buy	1,500	151,365.86
R208 On 05/02/2015			Sell	1,500	0.00
R208 On 05/02/2015			Sell	1,500	0.00
R208 On 05/02/2015			Buy	1,500	151,365.86
<b>R209 Bond Future</b>					
R209 On 05/02/2015			Buy	1	83.38
R209 On 05/02/2015			Sell	1	0.00
R209 On 05/02/2015			Buy	2	166.76
R209 On 05/02/2015			Sell	2	0.00
R209 On 05/02/2015			Buy	4	333.53
R209 On 05/02/2015			Sell	4	0.00
R209 On 05/02/2015			Buy	11	917.20
R209 On 05/02/2015			Sell	11	0.00
R209 On 05/02/2015			Buy	11	917.20
R209 On 05/02/2015			Sell	11	0.00
R209 On 05/02/2015			Buy	15	1,250.73
R209 On 05/02/2015			Sell	15	0.00
R209 On 05/02/2015			Buy	17	1,417.49
R209 On 05/02/2015			Sell	17	0.00
R209 On 05/02/2015			Buy	78	6,503.78
R209 On 05/02/2015			Sell	78	0.00
R209 On 05/02/2015			Buy	256	21,345.73
R209 On 05/02/2015			Sell	256	0.00

R209 On 05/02/2015	Bond Future	Buy	331	27,599.36
R209 On 05/02/2015	Bond Future	Sell	331	0.00
R209 On 05/02/2015	Bond Future	Buy	340	28,349.80
R209 On 05/02/2015	Bond Future	Sell	340	0.00
R209 On 05/02/2015	Bond Future	Buy	441	36,771.36
R209 On 05/02/2015	Bond Future	Sell	441	0.00
R209 On 05/02/2015	Bond Future	Buy	511	42,608.08
R209 On 05/02/2015	Bond Future	Sell	511	0.00
R209 On 05/02/2015	Bond Future	Buy	2,018	168,264.39
R209 On 05/02/2015	Bond Future	Sell	2,018	0.00
R209 On 05/02/2015	Bond Future	Buy	2,018	168,264.39
R209 On 05/02/2015	Bond Future	Sell	2,018	0.00

**R213 Bond Future**

R213 On 05/02/2015	Bond Future	Buy	1	94.10
R213 On 05/02/2015	Bond Future	Sell	1	0.00
R213 On 05/02/2015	Bond Future	Buy	3	282.30
R213 On 05/02/2015	Bond Future	Sell	3	0.00
R213 On 05/02/2015	Bond Future	Buy	32	3,011.17
R213 On 05/02/2015	Bond Future	Sell	32	0.00
R213 On 05/02/2015	Bond Future	Buy	36	3,387.57
R213 On 05/02/2015	Bond Future	Sell	36	0.00
R213 On 05/02/2015	Bond Future	Buy	50	4,704.95
R213 On 05/02/2015	Bond Future	Sell	50	0.00
R213 On 05/02/2015	Bond Future	Buy	186	17,502.43
R213 On 05/02/2015	Bond Future	Sell	186	0.00
R213 On 05/02/2015	Bond Future	Buy	212	19,949.00
R213 On 05/02/2015	Bond Future	Sell	212	0.00
R213 On 05/02/2015	Bond Future	Buy	552	51,942.68
R213 On 05/02/2015	Bond Future	Sell	552	0.00
R213 On 05/02/2015	Bond Future	Buy	940	88,453.12
R213 On 05/02/2015	Bond Future	Sell	940	0.00
R213 On 05/02/2015	Bond Future	Buy	1,193	112,260.18
R213 On 05/02/2015	Bond Future	Sell	1,193	0.00
R213 On 05/02/2015	Bond Future	Buy	3,205	301,587.49
R213 On 05/02/2015	Bond Future	Sell	3,205	0.00

**Grand Total for Daily Detailed Turnover:**

**29,346 2,920,485.17**