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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/02/2015 **TO DATE : 13/02/2015**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/05/2015 GOVI			Buy	14	72,021.60
GOVI On 07/05/2015 GOVI			Sell	14	0.00
R2044 Bond Future					
2044 On 07/05/2015 Bond Future			Sell	86	0.00
2044 On 07/05/2015 Bond Future			Buy	86	9,223.58
R2048 Bond Future					
R248 On 07/05/2015 Bond Future			Sell	100	0.00
R248 On 07/05/2015 Bond Future			Buy	100	10,723.10
R248 On 07/05/2015 Bond Future			Sell	200	0.00
R248 On 07/05/2015 Bond Future			Buy	200	21,446.21
R248 On 07/05/2015 Bond Future			Sell	300	0.00
R248 On 07/05/2015 Bond Future			Buy	300	32,169.31

R248 On 07/05/2015	Bond Future	Sell	400	0.00
R248 On 07/05/2015	Bond Future	Buy	400	42,892.41
R248 On 07/05/2015	Bond Future	Buy	700	75,061.72
R248 On 07/05/2015	Bond Future	Sell	700	0.00
R248 On 07/05/2015	Bond Future	Sell	700	0.00
R248 On 07/05/2015	Bond Future	Buy	700	75,061.72
R248 On 07/05/2015	Bond Future	Sell	1,000	0.00
R248 On 07/05/2015	Bond Future	Buy	1,000	107,231.03
Grand Total for Daily Detailed Turnover:			**3,500**	**445,830.68**