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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/02/2015

TO DATE : 25/02/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>Govi Total Return Index</b>					
GOVI On 07/05/2015	GOVI		Sell	8	0.00
GOVI On 07/05/2015	GOVI		Buy	8	39,978.80
GOVI On 07/05/2015	GOVI		Buy	8	39,979.04
GOVI On 07/05/2015	GOVI		Sell	8	0.00
GOVI On 07/05/2015	GOVI		Buy	8	39,978.80
GOVI On 07/05/2015	GOVI		Sell	8	0.00
<b>R186 Bond Future</b>					
R186 On 07/05/2015	Bond Future		Sell	20	0.00
R186 On 07/05/2015	Bond Future		Buy	20	2,531.91
R186 On 07/05/2015	Bond Future		Buy	20	2,530.34
R186 On 07/05/2015	Bond Future		Sell	20	0.00
R186 On 07/05/2015	Bond Future		Sell	200	0.00
R186 On 07/05/2015	Bond Future		Buy	200	24,958.00

R186 On 07/05/2015	Bond Future	Buy	200	24,958.00
R186 On 07/05/2015	Bond Future	Sell	200	0.00
R186 On 07/05/2015	Bond Future	Buy	403	51,003.21
R186 On 07/05/2015	Bond Future	Sell	403	0.00
R186 On 07/05/2015	Bond Future	Buy	406	51,382.88
R186 On 07/05/2015	Bond Future	Sell	406	0.00
R186 On 07/05/2015	Bond Future	Sell	406	0.00
R186 On 07/05/2015	Bond Future	Buy	406	51,382.88

**R203 Bond Future**

R203 On 07/05/2015	Bond Future	Sell	65	0.00
R203 On 07/05/2015	Bond Future	Buy	65	6,813.31
R203 On 07/05/2015	Bond Future	Sell	130	0.00
R203 On 07/05/2015	Bond Future	Buy	130	13,626.62
R203 On 07/05/2015	Bond Future	Sell	160	0.00
R203 On 07/05/2015	Bond Future	Buy	160	16,771.22
R203 On 07/05/2015	Bond Future	Buy	190	19,915.82
R203 On 07/05/2015	Bond Future	Sell	190	0.00
R203 On 07/05/2015	Bond Future	Buy	190	19,915.82
R203 On 07/05/2015	Bond Future	Sell	190	0.00
R203 On 07/05/2015	Bond Future	Buy	355	37,211.15
R203 On 07/05/2015	Bond Future	Sell	355	0.00

**R2048 Bond Future**

R248 On 07/05/2015	Bond Future	Sell	1,420	0.00
R248 On 07/05/2015	Bond Future	Buy	1,420	153,472.52

**R208 Bond Futures**

R208 On 07/05/2015	Bond Future	Sell	1	0.00
R208 On 07/05/2015	Bond Future	Buy	1	7.09

**R209 Bond Future**

R209 On 07/05/2015	Bond Future	Sell	450	0.00
R209 On 07/05/2015	Bond Future	Buy	450	36,900.05

**R213 Bond Future**

R213 On 07/05/2015	Bond Future	Buy	800	73,746.46
R213 On 07/05/2015	Bond Future	Sell	800	0.00

**R214 Bond Future**

R214 On 07/05/2015	Bond Future	Sell	300	0.00
R214 On 07/05/2015	Bond Future	Buy	300	25,075.21
R214 On 07/05/2015	Bond Future	Buy	500	41,885.70
R214 On 07/05/2015	Bond Future	Sell	500	0.00
R214 On 07/05/2015	Bond Future	Sell	500	0.00

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<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>
R214 On 07/05/2015 Bond Future			Buy	500	41,885.70
<b>Grand Total for Daily Detailed Turnover:</b>				<b>6,740</b>	<b>815,910.55</b>

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