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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/02/2015

TO DATE : 27/02/2015

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		Buy	2	10,051.88
GOVI On 07/05/2015	GOVI		Sell	2	0.00
<b>I2038 Bond Future</b>					
2038 On 07/05/2015	Bond Future		Sell	9	0.00
2038 On 07/05/2015	Bond Future		Buy	9	1,138.38
2038 On 07/05/2015	Bond Future		Sell	12	0.00
2038 On 07/05/2015	Bond Future		Buy	12	1,517.84
2038 On 07/05/2015	Bond Future		Sell	14	0.00
2038 On 07/05/2015	Bond Future		Buy	14	1,770.82
2038 On 07/05/2015	Bond Future		Sell	33	0.00
2038 On 07/05/2015	Bond Future		Buy	33	4,174.07
2038 On 07/05/2015	Bond Future		Sell	33	0.00
2038 On 07/05/2015	Bond Future		Buy	33	4,174.07

2038 On 07/05/2015	Bond Future	Sell	35	0.00
2038 On 07/05/2015	Bond Future	Buy	35	4,427.05
2038 On 07/05/2015	Bond Future	Sell	49	0.00
2038 On 07/05/2015	Bond Future	Buy	49	6,197.86
2038 On 07/05/2015	Bond Future	Sell	56	0.00
2038 On 07/05/2015	Bond Future	Buy	56	7,083.27
2038 On 07/05/2015	Bond Future	Sell	64	0.00
2038 On 07/05/2015	Bond Future	Buy	64	8,095.17
2038 On 07/05/2015	Bond Future	Sell	74	0.00
2038 On 07/05/2015	Bond Future	Buy	74	9,360.04
2038 On 07/05/2015	Bond Future	Sell	91	0.00
2038 On 07/05/2015	Bond Future	Buy	91	11,510.32
2038 On 07/05/2015	Bond Future	Sell	97	0.00
2038 On 07/05/2015	Bond Future	Buy	97	12,269.24
2038 On 07/05/2015	Bond Future	Sell	218	0.00
2038 On 07/05/2015	Bond Future	Buy	218	27,574.17
2038 On 07/05/2015	Bond Future	Sell	785	0.00
2038 On 07/05/2015	Bond Future	Buy	785	99,292.30

**New Inflation Linked Index**

IGOV On 07/05/2015	Index Future	Buy	5	11,284.70
IGOV On 07/05/2015	Index Future	Sell	5	0.00

**R186 Bond Future**

R186 On 07/05/2015	Bond Future	Buy	6	752.56
R186 On 07/05/2015	Bond Future	Sell	6	0.00
R186 On 07/05/2015	Bond Future	Sell	6	0.00
R186 On 07/05/2015	Bond Future	Buy	6	752.56
R186 On 07/05/2015	Bond Future	Buy	10	1,256.15
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	50	6,323.07
R186 On 07/05/2015	Bond Future	Buy	150	18,948.21
R186 On 07/05/2015	Bond Future	Sell	150	0.00
R186 On 07/05/2015	Bond Future	Buy	200	25,270.67
R186 On 07/05/2015	Bond Future	Sell	200	0.00

**R197 Bond Future**

R197 On 07/05/2015	Bond Future	Buy	183	52,735.36
R197 On 07/05/2015	Bond Future	Sell	183	0.00

**R2048 Bond Future**

R248 On 07/05/2015	Bond Future	Sell	5	0.00
R248 On 07/05/2015	Bond Future	Buy	5	532.77
R248 On 07/05/2015	Bond Future	Sell	8	0.00
R248 On 07/05/2015	Bond Future	Buy	8	852.44

<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>
R248 On 07/05/2015			Buy	13	1,385.21
R248 On 07/05/2015			Sell	13	0.00
R248 On 07/05/2015			Sell	20	0.00
R248 On 07/05/2015			Buy	20	2,147.29
R248 On 07/05/2015			Sell	65	0.00
R248 On 07/05/2015			Buy	65	6,926.05
R248 On 07/05/2015			Buy	65	6,926.05
R248 On 07/05/2015			Sell	65	0.00
R248 On 07/05/2015			Sell	100	0.00
R248 On 07/05/2015			Buy	100	10,736.47
R248 On 07/05/2015			Sell	250	0.00
R248 On 07/05/2015			Buy	250	26,841.17
R248 On 07/05/2015			Sell	370	0.00
R248 On 07/05/2015			Buy	370	39,724.94
<b>R207 Bond Future</b>					
R207 On 07/05/2015			Buy	11	1,131.72
R207 On 07/05/2015			Sell	11	0.00
R207 On 07/05/2015			Buy	11	1,131.72
R207 On 07/05/2015			Sell	11	0.00
<b>R208 Bond Futures</b>					
R208 On 07/05/2015			Sell	1	0.00
R208 On 07/05/2015			Buy	1	7.11
R208 On 07/05/2015			Sell	1	0.00
R208 On 07/05/2015			Buy	1	7.13
<b>R210 Bond Future</b>					
R210 On 07/05/2015			Buy	246	42,983.70
R210 On 07/05/2015			Sell	246	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>3,348</b>	<b>467,293.52</b>