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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/03/2015

TO DATE : 25/03/2015

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	1	4,990.31
GOVI On 07/05/2015	GOVI		Sell	1	0.00
<b>R186 Bond Future</b>					
R186 On 07/05/2015	Bond Future		Buy	2	250.28
R186 On 07/05/2015	Bond Future		Sell	2	0.00
R186 On 07/05/2015	Bond Future		Buy	4	500.57
R186 On 07/05/2015	Bond Future		Sell	4	0.00
R186 On 07/05/2015	Bond Future		Buy	8	1,001.13
R186 On 07/05/2015	Bond Future		Sell	8	0.00
R186 On 07/05/2015	Bond Future		Buy	8	1,001.13
R186 On 07/05/2015	Bond Future		Sell	8	0.00
R186 On 07/05/2015	Bond Future		Buy	21	2,627.97
R186 On 07/05/2015	Bond Future		Sell	21	0.00

R186 On 07/05/2015	Bond Future	Buy	25	3,128.54
R186 On 07/05/2015	Bond Future	Sell	25	0.00
R186 On 07/05/2015	Bond Future	Buy	25	3,128.54
R186 On 07/05/2015	Bond Future	Sell	25	0.00
R186 On 07/05/2015	Bond Future	Sell	26	0.00
R186 On 07/05/2015	Bond Future	Buy	26	3,276.79
R186 On 07/05/2015	Bond Future	Buy	30	3,754.25
R186 On 07/05/2015	Bond Future	Sell	30	0.00
R186 On 07/05/2015	Bond Future	Buy	30	229.53
R186 On 07/05/2015	Bond Future	Sell	30	0.00
R186 On 07/05/2015	Bond Future	Buy	40	304.82
R186 On 07/05/2015	Bond Future	Sell	40	0.00
R186 On 07/05/2015	Bond Future	Buy	59	7,383.35
R186 On 07/05/2015	Bond Future	Sell	59	0.00
R186 On 07/05/2015	Bond Future	Buy	68	8,509.63
R186 On 07/05/2015	Bond Future	Sell	68	0.00
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,514.54
R186 On 07/05/2015	Bond Future	Sell	122	0.00
R186 On 07/05/2015	Bond Future	Buy	122	15,356.79
R186 On 07/05/2015	Bond Future	Buy	122	15,356.79
R186 On 07/05/2015	Bond Future	Sell	122	0.00
R186 On 07/05/2015	Bond Future	Sell	122	0.00
R186 On 07/05/2015	Bond Future	Buy	122	15,356.79
R186 On 07/05/2015	Bond Future	Sell	146	0.00
R186 On 07/05/2015	Bond Future	Buy	146	18,430.70
R186 On 07/05/2015	Bond Future	Buy	150	18,771.61
R186 On 07/05/2015	Bond Future	Sell	150	0.00
R186 On 07/05/2015	Bond Future	Buy	150	18,875.39
R186 On 07/05/2015	Bond Future	Sell	150	0.00
R186 On 07/05/2015	Bond Future	Sell	150	0.00
R186 On 07/05/2015	Bond Future	Buy	150	18,875.77
R186 On 07/05/2015	Bond Future	Sell	232	0.00
R186 On 07/05/2015	Bond Future	Buy	232	29,287.14
R186 On 07/05/2015	Bond Future	Sell	238	0.00
R186 On 07/05/2015	Bond Future	Buy	238	30,044.57
R186 On 07/05/2015	Bond Future	Sell	249	0.00
R186 On 07/05/2015	Bond Future	Buy	249	31,433.18
R186 On 07/05/2015	Bond Future	Sell	250	0.00
R186 On 07/05/2015	Bond Future	Buy	250	31,461.46
R186 On 07/05/2015	Bond Future	Buy	250	31,285.39
R186 On 07/05/2015	Bond Future	Sell	250	0.00
R186 On 07/05/2015	Bond Future	Sell	250	0.00
R186 On 07/05/2015	Bond Future	Buy	250	31,461.46
R186 On 07/05/2015	Bond Future	Sell	300	0.00
R186 On 07/05/2015	Bond Future	Buy	300	37,650.84

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/05/2015			Sell	300	0.00
R186 On 07/05/2015			Buy	300	37,650.84
R186 On 07/05/2015			Sell	480	0.00
R186 On 07/05/2015			Buy	480	60,594.09
R186 On 07/05/2015			Buy	577	72,839.15
R186 On 07/05/2015			Sell	577	0.00
R186 On 07/05/2015			Sell	1,062	0.00
R186 On 07/05/2015			Buy	1,062	134,064.43
R186 On 07/05/2015			Sell	1,062	0.00
R186 On 07/05/2015			Buy	1,062	134,064.43
R186 On 07/05/2015			Buy	4,046	510,757.69
R186 On 07/05/2015			Sell	4,046	0.00
<b>R197 Bond Future</b>					
R197 On 07/05/2015			Sell	2	0.00
R197 On 07/05/2015			Buy	2	574.28
<b>R2023 Bond Future</b>					
R023 On 07/05/2015			Buy	40	4,143.22
R023 On 07/05/2015			Sell	40	0.00
R023 On 07/05/2015			Buy	40	4,143.22
R023 On 07/05/2015			Sell	40	0.00
<b>R2048 Bond Future</b>					
R248 On 07/05/2015			Buy	70	7,451.58
R248 On 07/05/2015			Sell	70	0.00
R248 On 07/05/2015			Buy	70	7,451.58
R248 On 07/05/2015			Sell	70	0.00
<b>R208 Bond Futures</b>					
R208 On 07/05/2015			Buy	121	11,938.56
R208 On 07/05/2015			Sell	121	0.00
R208 On 07/05/2015			Buy	121	11,938.56
R208 On 07/05/2015			Sell	121	0.00
<b>R210 Bond Future</b>					
R210 On 07/05/2015			Sell	2	0.00
R210 On 07/05/2015			Buy	2	349.67
<b>R214 Bond Future</b>					
R214 On 07/05/2015			Sell	250	0.00

R214 On 07/05/2015	Bond Future	Buy	250	20,617.85
R214 On 07/05/2015	Bond Future	Sell	250	0.00
R214 On 07/05/2015	Bond Future	Buy	250	20,617.85
R214 On 07/05/2015	Bond Future	Buy	250	20,617.85
R214 On 07/05/2015	Bond Future	Sell	250	0.00

**Grand Total for Daily Detailed Turnover:**

**11,921**

**1,456,064.10**