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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/12/2014

TO DATE : 15/12/2014

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		Buy	3	14,509.05
GOVI On 05/02/2015	GOVI		Sell	3	0.00
GOVI On 05/02/2015	GOVI		Sell	3	0.00
GOVI On 05/02/2015	GOVI		Buy	3	14,509.05
<b>R186 Bond Future</b>					
R186 On 05/02/2015	Bond Future		Sell	50	0.00
R186 On 05/02/2015	Bond Future		Buy	50	6,046.70
R186 On 05/02/2015	Bond Future		Buy	50	6,046.70
R186 On 05/02/2015	Bond Future		Sell	50	0.00
R186 On 05/02/2015	Bond Future		Buy	50	6,046.70
R186 On 05/02/2015	Bond Future		Sell	50	0.00
R186 On 05/02/2015	Bond Future		Sell	50	0.00
R186 On 05/02/2015	Bond Future		Buy	50	6,029.15

R186 On 05/02/2015	Bond Future			Buy	50	6,016.31
R186 On 05/02/2015	Bond Future			Sell	50	0.00
R186 On 05/02/2015	Bond Future			Buy	100	12,045.76
R186 On 05/02/2015	Bond Future			Sell	100	0.00
R186 On 05/02/2015	Bond Future	9.00	Put	Buy	1,050	127,112.66
R186 On 05/02/2015	Bond Future	9.00	Put	Sell	1,050	0.00

**R2044 Bond Future**

2044 On 05/02/2015	Bond Future			Sell	55	0.00
2044 On 05/02/2015	Bond Future			Buy	55	5,524.16
2044 On 05/02/2015	Bond Future			Sell	145	0.00
2044 On 05/02/2015	Bond Future			Buy	145	14,563.70

**R2048 Bond Future**

R248 On 05/02/2015	Bond Future			Buy	30	3,126.85
R248 On 05/02/2015	Bond Future			Sell	30	0.00
R248 On 05/02/2015	Bond Future			Sell	30	0.00
R248 On 05/02/2015	Bond Future			Buy	30	3,126.85

**R214 Bond Future**

R214 On 05/02/2015	Bond Future			Buy	50	4,049.81
R214 On 05/02/2015	Bond Future			Sell	50	0.00
R214 On 05/02/2015	Bond Future			Buy	50	4,051.52
R214 On 05/02/2015	Bond Future			Sell	50	0.00

**Grand Total for Daily Detailed Turnover:**

**1,766                                232,804.97**