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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/03/2015

TO DATE : 02/03/2015

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		Sell	1	0.00
GOVI On 07/05/2015	GOVI		Buy	1	4,993.44
GOVI On 07/05/2015	GOVI		Sell	1	0.00
GOVI On 07/05/2015	GOVI		Buy	1	4,993.44
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Buy	3	14,980.32
GOVI On 07/05/2015	GOVI		Sell	5	0.00
GOVI On 07/05/2015	GOVI		Buy	5	24,967.20
GOVI On 07/05/2015	GOVI		Sell	5	0.00
GOVI On 07/05/2015	GOVI		Buy	5	24,957.20
<b>R186 Bond Future</b>					
R186 On 07/05/2015	Bond Future		Sell	40	0.00
R186 On 07/05/2015	Bond Future		Buy	40	5,017.74

**R2048 Bond Future**

R248 On 07/05/2015	Bond Future	Sell	220	0.00
R248 On 07/05/2015	Bond Future	Buy	220	23,400.36
R248 On 07/05/2015	Bond Future	Sell	240	0.00
R248 On 07/05/2015	Bond Future	Buy	240	25,527.66
R248 On 07/05/2015	Bond Future	Sell	250	0.00
R248 On 07/05/2015	Bond Future	Buy	250	26,591.31
R248 On 07/05/2015	Bond Future	Sell	640	0.00
R248 On 07/05/2015	Bond Future	Buy	640	68,073.76
R248 On 07/05/2015	Bond Future	Sell	1,350	0.00
R248 On 07/05/2015	Bond Future	Buy	1,350	143,593.09

**R209 Bond Future**

R209 On 07/05/2015	Bond Future	Sell	6	0.00
R209 On 07/05/2015	Bond Future	Buy	6	486.77
R209 On 07/05/2015	Bond Future	Sell	7	0.00
R209 On 07/05/2015	Bond Future	Buy	7	567.89
R209 On 07/05/2015	Bond Future	Sell	8	0.00
R209 On 07/05/2015	Bond Future	Buy	8	649.02
R209 On 07/05/2015	Bond Future	Buy	10	811.28
R209 On 07/05/2015	Bond Future	Sell	10	0.00
R209 On 07/05/2015	Bond Future	Sell	13	0.00
R209 On 07/05/2015	Bond Future	Buy	13	1,054.66
R209 On 07/05/2015	Bond Future	Sell	44	0.00
R209 On 07/05/2015	Bond Future	Buy	44	3,569.61
R209 On 07/05/2015	Bond Future	Sell	77	0.00
R209 On 07/05/2015	Bond Future	Buy	77	6,246.82
R209 On 07/05/2015	Bond Future	Sell	77	0.00
R209 On 07/05/2015	Bond Future	Buy	77	6,246.82
R209 On 07/05/2015	Bond Future	Sell	128	0.00
R209 On 07/05/2015	Bond Future	Buy	128	10,384.33
R209 On 07/05/2015	Bond Future	Buy	370	30,017.19
R209 On 07/05/2015	Bond Future	Sell	370	0.00

**R213 Bond Future**

R213 On 07/05/2015	Bond Future	Buy	20	1,828.79
R213 On 07/05/2015	Bond Future	Sell	20	0.00
R213 On 07/05/2015	Bond Future	Buy	48	4,389.09
R213 On 07/05/2015	Bond Future	Sell	48	0.00
R213 On 07/05/2015	Bond Future	Buy	48	4,389.09
R213 On 07/05/2015	Bond Future	Sell	48	0.00
R213 On 07/05/2015	Bond Future	Buy	62	5,669.24
R213 On 07/05/2015	Bond Future	Sell	62	0.00
R213 On 07/05/2015	Bond Future	Buy	67	6,126.44
R213 On 07/05/2015	Bond Future	Sell	67	0.00

<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>
R213 On 07/05/2015			Buy	95	8,686.74
R213 On 07/05/2015			Sell	95	0.00
R213 On 07/05/2015			Sell	340	0.00
R213 On 07/05/2015			Buy	340	31,089.37
R213 On 07/05/2015			Sell	1,983	0.00
R213 On 07/05/2015			Buy	1,983	180,992.91
R213 On 07/05/2015			Buy	1,983	180,992.91
R213 On 07/05/2015			Sell	1,983	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>8,141</b>	<b>851,294.46</b>