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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/04/2015

TO DATE : 20/04/2015

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	3	0.00
GOVI On 07/05/2015	GOVI		Buy	3	14,806.47
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Buy	3	14,800.47
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Buy	3	14,806.47
<b>R186 Bond Future</b>					
R186 On 07/05/2015	Bond Future		Sell	4	0.00
R186 On 07/05/2015	Bond Future		Buy	4	494.45
R186 On 07/05/2015	Bond Future		Sell	4	0.00
R186 On 07/05/2015	Bond Future		Buy	4	493.23
R186 On 07/05/2015	Bond Future		Sell	20	0.00
R186 On 07/05/2015	Bond Future		Buy	20	2,480.77

R186 On 07/05/2015	Bond Future	Sell	25	0.00
R186 On 07/05/2015	Bond Future	Buy	25	3,100.96
R186 On 07/05/2015	Bond Future	Sell	35	0.00
R186 On 07/05/2015	Bond Future	Buy	35	4,341.35
R186 On 07/05/2015	Bond Future	Buy	50	6,201.92
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	50	6,170.48
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	50	6,172.61
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	50	6,201.92
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	50	6,193.06
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Sell	70	0.00
R186 On 07/05/2015	Bond Future	Buy	70	8,682.69
R186 On 07/05/2015	Bond Future	Buy	100	12,403.92
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Sell	156	0.00
R186 On 07/05/2015	Bond Future	Buy	156	19,272.69
R186 On 07/05/2015	Bond Future	Buy	250	31,009.62
R186 On 07/05/2015	Bond Future	Sell	250	0.00

**R203 Bond Future**

R203 On 06/08/2015	Bond Future	Sell	233	0.00
R203 On 06/08/2015	Bond Future	Buy	233	24,559.05
R203 On 06/08/2015	Bond Future	Buy	233	24,559.05
R203 On 06/08/2015	Bond Future	Sell	233	0.00

**R204 Bond Future**

R204 On 06/08/2015	Bond Future	Buy	42	4,320.84
R204 On 06/08/2015	Bond Future	Sell	42	0.00
R204 On 06/08/2015	Bond Future	Buy	151	15,534.46
R204 On 06/08/2015	Bond Future	Sell	151	0.00
R204 On 06/08/2015	Bond Future	Sell	193	0.00
R204 On 06/08/2015	Bond Future	Buy	193	19,855.30

**R2048 Bond Future**

R248 On 06/08/2015	Bond Future	Buy	800	84,871.14
R248 On 06/08/2015	Bond Future	Sell	800	0.00
R248 On 06/08/2015	Bond Future	Sell	800	0.00
R248 On 06/08/2015	Bond Future	Buy	800	84,871.14

**R209 Bond Future**

R209 On 07/05/2015	Bond Future	Sell	50	0.00
R209 On 07/05/2015	Bond Future	Buy	50	3,975.66

<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>
R209 On 07/05/2015	Bond Future		Buy	50	3,975.66
R209 On 07/05/2015	Bond Future		Sell	50	0.00
<b>R210 Bond Future</b>					
R210 On 06/08/2015	Bond Future		Buy	18	3,268.42
R210 On 06/08/2015	Bond Future		Sell	18	0.00
R210 On 06/08/2015	Bond Future		Buy	18	3,268.42
R210 On 06/08/2015	Bond Future		Sell	18	0.00
<b>R212 Bond Future</b>					
R212 On 06/08/2015	Bond Future		Sell	7	0.00
R212 On 06/08/2015	Bond Future		Buy	7	974.62
R212 On 06/08/2015	Bond Future		Sell	7	0.00
R212 On 06/08/2015	Bond Future		Buy	7	974.62
<b>R213 Bond Future</b>					
R213 On 06/08/2015	Bond Future		Sell	3	0.00
R213 On 06/08/2015	Bond Future		Buy	3	271.67
R213 On 06/08/2015	Bond Future		Sell	3	0.00
R213 On 06/08/2015	Bond Future		Buy	3	271.67
R213 On 06/08/2015	Bond Future		Buy	400	36,476.35
R213 On 06/08/2015	Bond Future		Sell	400	0.00
R213 On 06/08/2015	Bond Future		Sell	400	0.00
R213 On 06/08/2015	Bond Future		Buy	400	36,476.35
<b>Grand Total for Daily Detailed Turnover:</b>				<b>4,331</b>	<b>506,137.47</b>