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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/02/2015

TO DATE : 17/02/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
New Inflation Linked Index					
IGOV On 07/05/2015			Buy	2	4,529.54
IGOV On 07/05/2015			Sell	2	0.00
IGOV On 07/05/2015			Buy	2	4,525.94
IGOV On 07/05/2015			Sell	2	0.00
R186 Bond Future					
R186 On 07/05/2015			Sell	1	0.00
R186 On 07/05/2015			Buy	1	126.02
R186 On 07/05/2015			Sell	3	0.00
R186 On 07/05/2015			Buy	3	378.07
R186 On 07/05/2015			Sell	3	0.00
R186 On 07/05/2015			Buy	3	378.07
R186 On 07/05/2015			Sell	7	0.00
R186 On 07/05/2015			Buy	7	882.17

R186 On 07/05/2015	Bond Future	Buy	32	4,017.39
R186 On 07/05/2015	Bond Future	Sell	32	0.00
R186 On 07/05/2015	Bond Future	Buy	32	4,017.39
R186 On 07/05/2015	Bond Future	Sell	32	0.00
R186 On 07/05/2015	Bond Future	Sell	32	0.00
R186 On 07/05/2015	Bond Future	Buy	32	4,017.39
R186 On 06/08/2015	Bond Future	Sell	84	0.00
R186 On 06/08/2015	Bond Future	Buy	84	10,294.33
R186 On 06/08/2015	Bond Future	Sell	216	0.00
R186 On 06/08/2015	Bond Future	Buy	216	26,471.14
R186 On 06/08/2015	Bond Future	Buy	300	36,765.47
R186 On 06/08/2015	Bond Future	Sell	300	0.00

R2023 Bond Future

R023 On 07/05/2015	Bond Future	Buy	5	519.49
R023 On 07/05/2015	Bond Future	Sell	5	0.00
R023 On 07/05/2015	Bond Future	Buy	7	727.28
R023 On 07/05/2015	Bond Future	Sell	7	0.00
R023 On 07/05/2015	Bond Future	Buy	16	1,662.36
R023 On 07/05/2015	Bond Future	Sell	16	0.00
R023 On 07/05/2015	Bond Future	Buy	26	2,701.34
R023 On 07/05/2015	Bond Future	Sell	26	0.00
R023 On 07/05/2015	Bond Future	Buy	39	4,052.00
R023 On 07/05/2015	Bond Future	Sell	39	0.00
R023 On 07/05/2015	Bond Future	Buy	41	4,259.80
R023 On 07/05/2015	Bond Future	Sell	41	0.00
R023 On 07/05/2015	Bond Future	Buy	46	4,779.29
R023 On 07/05/2015	Bond Future	Sell	46	0.00
R023 On 07/05/2015	Bond Future	Buy	75	7,792.32
R023 On 07/05/2015	Bond Future	Sell	75	0.00
R023 On 07/05/2015	Bond Future	Sell	103	0.00
R023 On 07/05/2015	Bond Future	Buy	103	10,700.34
R023 On 07/05/2015	Bond Future	Sell	103	0.00
R023 On 07/05/2015	Bond Future	Buy	103	10,700.34
R023 On 07/05/2015	Bond Future	Buy	1,193	123,949.77
R023 On 07/05/2015	Bond Future	Sell	1,193	0.00
R023 On 07/05/2015	Bond Future	Sell	1,448	0.00
R023 On 07/05/2015	Bond Future	Buy	1,448	150,443.64

R2037 Bond Future

2037 On 06/08/2015	Bond Future	Buy	1,266	129,107.84
2037 On 06/08/2015	Bond Future	Sell	1,266	0.00

R208 Bond Futures

R208 On 07/05/2015	Bond Future	Sell	750	0.00
R208 On 07/05/2015	Bond Future	Buy	750	74,227.68

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 On 07/05/2015			Sell	750	0.00
R208 On 07/05/2015			Buy	750	74,227.68
Grand Total for Daily Detailed Turnover:				6,582	696,254.10
