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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/02/2015

TO DATE : 18/02/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 07/05/2015	Index Future		Buy	109	543,380.26
ALBI On 07/05/2015	Index Future		Sell	109	0.00
ALBI On 07/05/2015	Index Future		Sell	109	0.00
ALBI On 07/05/2015	Index Future		Buy	109	543,271.26
Govi Total Return Index					
GOVI On 07/05/2015	GOVI		Sell	1	0.00
GOVI On 07/05/2015	GOVI		Buy	1	4,973.59
GOVI On 07/05/2015	GOVI		Sell	7	0.00
GOVI On 07/05/2015	GOVI		Buy	7	34,815.13
GOVI On 07/05/2015	GOVI		Sell	8	0.00
GOVI On 07/05/2015	GOVI		Buy	8	39,788.72

R186 Bond Future

R186 On 07/05/2015	Bond Future		Sell	8	0.00	
R186 On 07/05/2015	Bond Future		Buy	8	1,009.27	
R186 On 07/05/2015	Bond Future		Sell	9	0.00	
R186 On 07/05/2015	Bond Future		Buy	9	1,135.43	
R186 On 07/05/2015	Bond Future		Sell	20	0.00	
R186 On 07/05/2015	Bond Future		Buy	20	2,494.42	
R186 On 07/05/2015	Bond Future		Sell	25	0.00	
R186 On 07/05/2015	Bond Future		Buy	25	3,153.98	
R186 On 07/05/2015	Bond Future		Sell	25	0.00	
R186 On 07/05/2015	Bond Future		Buy	25	3,153.98	
R186 On 07/05/2015	Bond Future		Sell	33	0.00	
R186 On 07/05/2015	Bond Future		Buy	33	4,163.25	
R186 On 07/05/2015	Bond Future		Sell	50	0.00	
R186 On 07/05/2015	Bond Future		Buy	50	6,307.95	
R186 On 07/05/2015	Bond Future		Sell	50	0.00	
R186 On 07/05/2015	Bond Future		Buy	50	6,307.95	
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	50	6,248.58
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	50	0.00
R186 On 07/05/2015	Bond Future		Sell	90	0.00	
R186 On 07/05/2015	Bond Future		Buy	90	11,220.49	
R186 On 07/05/2015	Bond Future		Sell	90	0.00	
R186 On 07/05/2015	Bond Future		Buy	90	11,220.49	
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	121	15,121.57
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	121	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	121	15,121.57
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	121	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	121	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	121	15,121.57
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	121	15,121.57
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	121	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	121	15,121.57
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	121	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	121	15,121.57
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	121	0.00
R186 On 07/05/2015	Bond Future		Buy	176	21,878.57	
R186 On 07/05/2015	Bond Future		Sell	176	0.00	
R186 On 07/05/2015	Bond Future		Sell	176	0.00	
R186 On 07/05/2015	Bond Future		Buy	176	21,878.57	
R186 On 07/05/2015	Bond Future		Sell	200	0.00	
R186 On 07/05/2015	Bond Future		Buy	200	25,231.82	

R2023 Bond Future

R023 On 07/05/2015	Bond Future		Sell	5	0.00
R023 On 07/05/2015	Bond Future		Buy	5	514.08
R023 On 07/05/2015	Bond Future		Sell	6	0.00
R023 On 07/05/2015	Bond Future		Buy	6	616.89

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R023 On 07/05/2015			Sell	9	0.00
R023 On 07/05/2015			Buy	9	925.34
R023 On 07/05/2015			Buy	10	1,027.85
R023 On 07/05/2015			Sell	10	0.00
R023 On 07/05/2015			Sell	10	0.00
R023 On 07/05/2015			Buy	10	1,027.85
R023 On 07/05/2015			Sell	11	0.00
R023 On 07/05/2015			Buy	11	1,130.97
R023 On 07/05/2015			Sell	13	0.00
R023 On 07/05/2015			Buy	13	1,336.60
R023 On 07/05/2015			Sell	25	0.00
R023 On 07/05/2015			Buy	25	2,570.38
R023 On 07/05/2015			Sell	75	0.00
R023 On 07/05/2015			Buy	75	7,711.13
R023 On 07/05/2015			Sell	78	0.00
R023 On 07/05/2015			Buy	78	8,019.57
R023 On 07/05/2015			Sell	1,138	0.00
R023 On 07/05/2015			Buy	1,138	117,003.54
R023 On 07/05/2015			Sell	1,360	0.00
R023 On 07/05/2015			Buy	1,360	139,828.48
R2030 Bond Future					
2030 On 07/05/2015			Sell	50	0.00
2030 On 07/05/2015			Buy	50	5,034.09
R2032 Bond Future					
2032 On 07/05/2015			Sell	3	0.00
2032 On 07/05/2015			Buy	3	300.22
R2044 Bond Future					
2044 On 07/05/2015			Buy	25	2,622.26
2044 On 07/05/2015			Sell	25	0.00
2044 On 07/05/2015			Sell	25	0.00
2044 On 07/05/2015			Buy	25	2,622.26
R2048 Bond Future					
R248 On 07/05/2015			Sell	32	0.00
R248 On 07/05/2015			Buy	32	3,382.64
R248 On 07/05/2015			Sell	126	0.00
R248 On 07/05/2015			Buy	126	13,319.16
R248 On 07/05/2015			Sell	158	0.00

R248 On 07/05/2015	Bond Future	Buy	158	16,701.80
R207 Bond Future				
R207 On 07/05/2015	Bond Future	Buy	246	25,193.47
R207 On 07/05/2015	Bond Future	Sell	246	0.00
R207 On 07/05/2015	Bond Future	Buy	246	25,193.47
R207 On 07/05/2015	Bond Future	Sell	246	0.00
R208 Bond Futures				
R208 On 07/05/2015	Bond Future	Buy	211	20,708.76
R208 On 07/05/2015	Bond Future	Sell	211	0.00
R208 On 07/05/2015	Bond Future	Sell	211	0.00
R208 On 07/05/2015	Bond Future	Buy	211	20,708.76
R208 On 07/05/2015	Bond Future	Buy	1,000	98,148.99
R208 On 07/05/2015	Bond Future	Sell	1,000	0.00
R208 On 07/05/2015	Bond Future	Sell	1,000	0.00
R208 On 07/05/2015	Bond Future	Buy	1,000	98,148.99
Grand Total for Daily Detailed Turnover:			8,035	1,996,160.63