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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/01/2015

TO DATE : 13/01/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>All Bond Index</b>					
ALBI On 05/02/2015			Buy	4	19,926.04
ALBI On 05/02/2015			Sell	4	0.00
ALBI On 05/02/2015			Buy	4	19,912.84
ALBI On 05/02/2015			Sell	4	0.00
<b>Inflation Linked Bond Index</b>					
ILBI On 05/02/2015			Sell	2	0.00
ILBI On 05/02/2015			Buy	2	12,199.86
ILBI On 05/02/2015			Buy	2	12,199.86
ILBI On 05/02/2015			Sell	2	0.00
<b>R186 Bond Future</b>					
R186 On 05/02/2015			Buy	1	123.22
R186 On 05/02/2015			Sell	1	0.00

R186 On 05/02/2015	Bond Future	Sell	2	0.00
R186 On 05/02/2015	Bond Future	Buy	2	249.73
R186 On 05/02/2015	Bond Future	Buy	2	249.73
R186 On 05/02/2015	Bond Future	Sell	2	0.00
R186 On 05/02/2015	Bond Future	Buy	3	371.97
R186 On 05/02/2015	Bond Future	Sell	3	0.00
R186 On 05/02/2015	Bond Future	Buy	4	492.88
R186 On 05/02/2015	Bond Future	Sell	4	0.00
R186 On 05/02/2015	Bond Future	Buy	4	492.88
R186 On 05/02/2015	Bond Future	Sell	4	0.00
R186 On 05/02/2015	Bond Future	Buy	6	743.94
R186 On 05/02/2015	Bond Future	Sell	6	0.00
R186 On 05/02/2015	Bond Future	Buy	6	743.94
R186 On 05/02/2015	Bond Future	Sell	6	0.00
R186 On 05/02/2015	Bond Future	Buy	8	991.85
R186 On 05/02/2015	Bond Future	Sell	8	0.00
R186 On 05/02/2015	Bond Future	Buy	9	1,115.91
R186 On 05/02/2015	Bond Future	Sell	9	0.00
R186 On 05/02/2015	Bond Future	Buy	10	1,239.81
R186 On 05/02/2015	Bond Future	Sell	10	0.00
R186 On 05/02/2015	Bond Future	Buy	13	1,611.75
R186 On 05/02/2015	Bond Future	Sell	13	0.00
R186 On 05/02/2015	Bond Future	Buy	14	1,735.73
R186 On 05/02/2015	Bond Future	Sell	14	0.00
R186 On 05/02/2015	Bond Future	Buy	15	1,870.72
R186 On 05/02/2015	Bond Future	Sell	15	0.00
R186 On 05/02/2015	Bond Future	Buy	16	1,971.52
R186 On 05/02/2015	Bond Future	Sell	16	0.00
R186 On 05/02/2015	Bond Future	Buy	25	3,080.49
R186 On 05/02/2015	Bond Future	Sell	25	0.00
R186 On 05/02/2015	Bond Future	Buy	31	3,843.67
R186 On 05/02/2015	Bond Future	Sell	31	0.00
R186 On 05/02/2015	Bond Future	Buy	42	5,207.56
R186 On 05/02/2015	Bond Future	Sell	42	0.00
R186 On 05/02/2015	Bond Future	Buy	44	5,455.54
R186 On 05/02/2015	Bond Future	Sell	44	0.00
R186 On 05/02/2015	Bond Future	Buy	50	6,201.45
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 05/02/2015	Bond Future	Buy	70	8,678.66
R186 On 05/02/2015	Bond Future	Sell	70	0.00
R186 On 05/02/2015	Bond Future	Buy	96	11,902.17
R186 On 05/02/2015	Bond Future	Sell	96	0.00
R186 On 05/02/2015	Bond Future	Buy	100	12,321.98
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Buy	101	12,522.07
R186 On 05/02/2015	Bond Future	Sell	101	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 05/02/2015			Sell	141	0.00
R186 On 05/02/2015			Buy	141	17,482.51
R186 On 05/02/2015			Sell	150	0.00
R186 On 05/02/2015			Buy	150	18,482.96
R186 On 05/02/2015			Buy	237	29,557.34
R186 On 05/02/2015			Sell	237	0.00
R186 On 05/02/2015			Sell	250	0.00
R186 On 05/02/2015			Buy	250	31,136.62
R186 On 05/02/2015			Buy	250	31,138.86
R186 On 05/02/2015			Sell	250	0.00
R186 On 05/02/2015			Sell	312	0.00
R186 On 05/02/2015			Buy	312	38,682.05
<b>R2023 Bond Future</b>					
R023 On 05/02/2015			Buy	2,000	213,121.32
R023 On 05/02/2015			Sell	2,000	0.00
R023 On 05/02/2015			Sell	2,000	0.00
R023 On 05/02/2015			Buy	2,000	213,121.32
<b>R2030 Bond Future</b>					
2030 On 05/02/2015			Buy	1	100.17
2030 On 05/02/2015			Sell	1	0.00
2030 On 05/02/2015			Buy	2	200.33
2030 On 05/02/2015			Sell	2	0.00
2030 On 05/02/2015			Buy	2	200.33
2030 On 05/02/2015			Sell	2	0.00
2030 On 05/02/2015			Buy	2	200.33
2030 On 05/02/2015			Sell	2	0.00
2030 On 05/02/2015			Buy	8	801.34
2030 On 05/02/2015			Sell	8	0.00
2030 On 05/02/2015			Buy	9	901.51
2030 On 05/02/2015			Sell	9	0.00
2030 On 05/02/2015			Buy	40	4,006.70
2030 On 05/02/2015			Sell	40	0.00
2030 On 05/02/2015			Buy	131	13,121.94
2030 On 05/02/2015			Sell	131	0.00
2030 On 05/02/2015			Buy	148	14,824.78
2030 On 05/02/2015			Sell	148	0.00
2030 On 05/02/2015			Buy	173	17,328.97
2030 On 05/02/2015			Sell	173	0.00
2030 On 05/02/2015			Buy	224	22,437.51

2030 On 05/02/2015	Bond Future	Sell	224	0.00
2030 On 05/02/2015	Bond Future	Buy	260	26,043.54
2030 On 05/02/2015	Bond Future	Sell	260	0.00

**R2037 Bond Future**

2037 On 05/02/2015	Bond Future	Buy	1	102.94
2037 On 05/02/2015	Bond Future	Sell	1	0.00
2037 On 05/02/2015	Bond Future	Buy	2	205.18
2037 On 05/02/2015	Bond Future	Sell	2	0.00
2037 On 05/02/2015	Bond Future	Buy	2	205.18
2037 On 05/02/2015	Bond Future	Sell	2	0.00
2037 On 05/02/2015	Bond Future	Buy	14	1,436.27
2037 On 05/02/2015	Bond Future	Sell	14	0.00
2037 On 05/02/2015	Bond Future	Buy	15	1,538.86
2037 On 05/02/2015	Bond Future	Sell	15	0.00
2037 On 05/02/2015	Bond Future	Buy	26	2,667.35
2037 On 05/02/2015	Bond Future	Sell	26	0.00
2037 On 05/02/2015	Bond Future	Buy	92	9,438.32
2037 On 05/02/2015	Bond Future	Sell	92	0.00
2037 On 05/02/2015	Bond Future	Buy	110	11,284.95
2037 On 05/02/2015	Bond Future	Sell	110	0.00
2037 On 05/02/2015	Bond Future	Buy	238	24,416.53
2037 On 05/02/2015	Bond Future	Sell	238	0.00
2037 On 05/02/2015	Bond Future	Buy	407	41,754.31
2037 On 05/02/2015	Bond Future	Sell	407	0.00
2037 On 05/02/2015	Bond Future	Buy	492	50,474.50
2037 On 05/02/2015	Bond Future	Sell	492	0.00

**R2048 Bond Future**

R248 On 05/02/2015	Bond Future	Buy	1	108.06
R248 On 05/02/2015	Bond Future	Sell	1	0.00
R248 On 05/02/2015	Bond Future	Buy	15	1,620.95
R248 On 05/02/2015	Bond Future	Sell	15	0.00
R248 On 05/02/2015	Bond Future	Buy	17	1,837.08
R248 On 05/02/2015	Bond Future	Sell	17	0.00
R248 On 05/02/2015	Bond Future	Buy	23	2,485.46
R248 On 05/02/2015	Bond Future	Sell	23	0.00
R248 On 05/02/2015	Bond Future	Buy	86	9,293.45
R248 On 05/02/2015	Bond Future	Sell	86	0.00
R248 On 05/02/2015	Bond Future	Buy	96	10,374.08
R248 On 05/02/2015	Bond Future	Sell	96	0.00
R248 On 05/02/2015	Bond Future	Buy	259	27,988.41
R248 On 05/02/2015	Bond Future	Sell	259	0.00
R248 On 05/02/2015	Bond Future	Buy	440	47,547.88
R248 On 05/02/2015	Bond Future	Sell	440	0.00
R248 On 05/02/2015	Bond Future	Buy	563	60,839.67

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R248 On 05/02/2015			Sell	563	0.00
<b>R209 Bond Future</b>					
R209 On 05/02/2015			Buy	3	248.80
R209 On 05/02/2015			Sell	3	0.00
R209 On 05/02/2015			Buy	4	331.74
R209 On 05/02/2015			Sell	4	0.00
R209 On 05/02/2015			Buy	11	912.28
R209 On 05/02/2015			Sell	11	0.00
R209 On 05/02/2015			Buy	28	2,322.18
R209 On 05/02/2015			Sell	28	0.00
R209 On 05/02/2015			Buy	28	2,322.18
R209 On 05/02/2015			Sell	28	0.00
R209 On 05/02/2015			Buy	38	3,151.53
R209 On 05/02/2015			Sell	38	0.00
R209 On 05/02/2015			Buy	42	3,483.27
R209 On 05/02/2015			Sell	42	0.00
R209 On 05/02/2015			Buy	191	15,840.58
R209 On 05/02/2015			Sell	191	0.00
R209 On 05/02/2015			Buy	634	52,580.78
R209 On 05/02/2015			Sell	634	0.00
R209 On 05/02/2015			Buy	820	68,006.69
R209 On 05/02/2015			Sell	820	0.00
R209 On 05/02/2015			Buy	842	69,831.26
R209 On 05/02/2015			Sell	842	0.00
R209 On 05/02/2015			Buy	1,092	90,565.01
R209 On 05/02/2015			Sell	1,092	0.00
R209 On 05/02/2015			Buy	1,267	105,078.63
R209 On 05/02/2015			Sell	1,267	0.00
<b>R213 Bond Future</b>					
R213 On 05/02/2015			Buy	1	93.59
R213 On 05/02/2015			Sell	1	0.00
R213 On 05/02/2015			Buy	3	280.76
R213 On 05/02/2015			Sell	3	0.00
R213 On 05/02/2015			Buy	31	2,901.17
R213 On 05/02/2015			Sell	31	0.00
R213 On 05/02/2015			Buy	33	3,088.34
R213 On 05/02/2015			Sell	33	0.00
R213 On 05/02/2015			Buy	46	4,304.96
R213 On 05/02/2015			Sell	46	0.00

R213 On 05/02/2015	Bond Future	Buy	175	16,377.55
R213 On 05/02/2015	Bond Future	Sell	175	0.00
R213 On 05/02/2015	Bond Future	Buy	198	18,530.02
R213 On 05/02/2015	Bond Future	Sell	198	0.00
R213 On 05/02/2015	Bond Future	Buy	517	48,383.95
R213 On 05/02/2015	Bond Future	Sell	517	0.00
R213 On 05/02/2015	Bond Future	Buy	879	82,262.08
R213 On 05/02/2015	Bond Future	Sell	879	0.00
R213 On 05/02/2015	Bond Future	Buy	1,117	104,535.54
R213 On 05/02/2015	Bond Future	Sell	1,117	0.00

**Grand Total for Daily Detailed Turnover:**

**17,923**

**1,841,400.49**