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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/02/2015

TO DATE : 16/02/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/05/2015	GOVI		Buy	3	15,033.00
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Buy	3	15,033.00
R186 Bond Future					
R186 On 07/05/2015	Bond Future		Sell	15	0.00
R186 On 07/05/2015	Bond Future		Buy	15	1,889.68
R186 On 07/05/2015	Bond Future		Sell	20	0.00
R186 On 07/05/2015	Bond Future		Buy	20	152.03
R186 On 07/05/2015	Bond Future		Sell	20	0.00
R186 On 07/05/2015	Bond Future		Buy	20	2,519.57
R186 On 07/05/2015	Bond Future		Buy	35	4,409.25
R186 On 07/05/2015	Bond Future		Sell	35	0.00

R186 On 07/05/2015	Bond Future	7.40	Put	Buy	121	17,097.30
R186 On 07/05/2015	Bond Future	7.40	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	17,042.84
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	16,988.40
R186 On 07/05/2015	Bond Future			Sell	176	0.00
R186 On 07/05/2015	Bond Future			Buy	176	22,234.39

R2044 Bond Future

2044 On 07/05/2015	Bond Future			Buy	1	106.78
2044 On 07/05/2015	Bond Future			Sell	1	0.00
2044 On 07/05/2015	Bond Future			Buy	2	213.57
2044 On 07/05/2015	Bond Future			Sell	2	0.00
2044 On 07/05/2015	Bond Future			Buy	3	320.35
2044 On 07/05/2015	Bond Future			Sell	3	0.00
2044 On 07/05/2015	Bond Future			Buy	4	427.13
2044 On 07/05/2015	Bond Future			Sell	4	0.00
2044 On 07/05/2015	Bond Future			Buy	4	427.13
2044 On 07/05/2015	Bond Future			Sell	4	0.00
2044 On 07/05/2015	Bond Future			Buy	4	427.13
2044 On 07/05/2015	Bond Future			Sell	4	0.00
2044 On 07/05/2015	Bond Future			Buy	6	640.70
2044 On 07/05/2015	Bond Future			Sell	6	0.00
2044 On 07/05/2015	Bond Future			Buy	7	747.48
2044 On 07/05/2015	Bond Future			Sell	7	0.00
2044 On 07/05/2015	Bond Future			Buy	11	1,174.62
2044 On 07/05/2015	Bond Future			Sell	11	0.00
2044 On 07/05/2015	Bond Future			Buy	12	1,281.40
2044 On 07/05/2015	Bond Future			Sell	12	0.00
2044 On 07/05/2015	Bond Future			Buy	17	1,815.31
2044 On 07/05/2015	Bond Future			Sell	17	0.00
2044 On 07/05/2015	Bond Future			Buy	18	1,922.10
2044 On 07/05/2015	Bond Future			Sell	18	0.00
2044 On 07/05/2015	Bond Future			Buy	25	2,669.58
2044 On 07/05/2015	Bond Future			Sell	25	0.00
2044 On 07/05/2015	Bond Future			Buy	30	3,203.50
2044 On 07/05/2015	Bond Future			Sell	30	0.00
2044 On 07/05/2015	Bond Future			Buy	52	5,552.73
2044 On 07/05/2015	Bond Future			Sell	52	0.00
2044 On 07/05/2015	Bond Future			Buy	53	5,659.51
2044 On 07/05/2015	Bond Future			Sell	53	0.00
2044 On 07/05/2015	Bond Future			Sell	66	0.00
2044 On 07/05/2015	Bond Future			Buy	66	7,047.69
2044 On 07/05/2015	Bond Future			Sell	210	0.00
2044 On 07/05/2015	Bond Future			Buy	210	22,424.47

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
2044 On 07/05/2015			Sell	315	0.00
2044 On 07/05/2015			Buy	315	33,636.71
R207 Bond Future					
R207 On 07/05/2015			Buy	246	25,433.06
R207 On 07/05/2015			Sell	246	0.00
R207 On 07/05/2015			Sell	492	0.00
R207 On 07/05/2015			Buy	492	50,866.13
R208 Bond Futures					
R208 On 07/05/2015			Buy	211	20,909.95
R208 On 07/05/2015			Sell	211	0.00
Grand Total for Daily Detailed Turnover:				2,424	299,306.49