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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/04/2015 **TO DATE : 01/04/2015**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
New Inflation Linked Index					
IGOV On 06/08/2015 Index Future			Sell	2	0.00
IGOV On 06/08/2015 Index Future			Buy	2	4,561.06
R186 Bond Future					
R186 On 07/05/2015 Bond Future			Buy	10	77.82
R186 On 07/05/2015 Bond Future			Sell	10	0.00
R186 On 07/05/2015 Bond Future			Sell	20	0.00
R186 On 07/05/2015 Bond Future			Buy	20	2,497.79
R202 Bond Future					
R202 On 07/05/2015 Bond Future			Sell	1,500	0.00
R202 On 07/05/2015 Bond Future			Buy	1,500	358,740.00
R2030 Bond Future					

2030 On 07/05/2015	Bond Future	Buy	1	101.00
2030 On 07/05/2015	Bond Future	Sell	1	0.00
R2044 Bond Future				
2044 On 07/05/2015	Bond Future	Buy	2	212.38
2044 On 07/05/2015	Bond Future	Sell	2	0.00
R209 Bond Future				
R209 On 07/05/2015	Bond Future	Buy	1	80.54
R209 On 07/05/2015	Bond Future	Sell	1	0.00
Grand Total for Daily Detailed Turnover:			**1,536**	**366,270.60**