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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/04/2015

TO DATE : 15/04/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 06/08/2015			Sell	4	0.00
R186 On 06/08/2015			Buy	4	484.93
R186 On 06/08/2015			Sell	4	0.00
R186 On 06/08/2015			Buy	4	484.93
R186 On 06/08/2015			Sell	8	0.00
R186 On 06/08/2015			Buy	8	969.85
R186 On 06/08/2015			Sell	9	0.00
R186 On 06/08/2015			Buy	9	1,091.08
R186 On 06/08/2015			Sell	13	0.00
R186 On 06/08/2015			Buy	13	1,576.01
R186 On 07/05/2015			Sell	20	0.00
R186 On 07/05/2015			Buy	20	2,494.61
R186 On 06/08/2015			Sell	26	0.00
R186 On 06/08/2015			Buy	26	3,152.02

R186 On 06/08/2015	Bond Future		Sell	29	0.00
R186 On 06/08/2015	Bond Future		Buy	29	3,515.71
R186 On 06/08/2015	Bond Future		Sell	29	0.00
R186 On 06/08/2015	Bond Future		Buy	29	3,515.71
R186 On 06/08/2015	Bond Future		Sell	30	0.00
R186 On 06/08/2015	Bond Future		Buy	30	3,636.94
R186 On 06/08/2015	Bond Future		Sell	34	0.00
R186 On 06/08/2015	Bond Future		Buy	34	4,121.87
R186 On 06/08/2015	Bond Future		Sell	45	0.00
R186 On 06/08/2015	Bond Future		Buy	45	5,455.41
R186 On 06/08/2015	Bond Future		Sell	47	0.00
R186 On 06/08/2015	Bond Future		Buy	47	5,697.88
R186 On 06/08/2015	Bond Future		Sell	58	0.00
R186 On 06/08/2015	Bond Future		Buy	58	7,031.42
R186 On 06/08/2015	Bond Future		Sell	64	0.00
R186 On 06/08/2015	Bond Future		Buy	64	7,758.81
R186 On 06/08/2015	Bond Future		Sell	65	0.00
R186 On 06/08/2015	Bond Future		Buy	65	7,880.04
R186 On 06/08/2015	Bond Future		Sell	69	0.00
R186 On 06/08/2015	Bond Future		Buy	69	8,364.97
R186 On 06/08/2015	Bond Future		Sell	92	0.00
R186 On 06/08/2015	Bond Future		Buy	92	11,153.29
R186 On 06/08/2015	Bond Future		Sell	224	0.00
R186 On 06/08/2015	Bond Future		Buy	224	27,155.84
R186 On 07/05/2015	Bond Future		Buy	250	31,159.96
R186 On 07/05/2015	Bond Future		Sell	250	0.00
R186 On 07/05/2015	Bond Future		Buy	250	31,149.14
R186 On 07/05/2015	Bond Future		Sell	250	0.00
R186 On 06/08/2015	Bond Future		Sell	850	0.00
R186 On 06/08/2015	Bond Future		Buy	850	103,046.71

R2023 Bond Future

R023 On 07/05/2015	Bond Future		Sell	30	0.00
R023 On 07/05/2015	Bond Future		Buy	30	3,079.93

R203 Bond Future

R203 On 07/05/2015	Bond Future	7.84	Put	Sell	26	0.00
R203 On 07/05/2015	Bond Future	7.84	Put	Buy	26	2,658.76
R203 On 07/05/2015	Bond Future	7.84	Put	Sell	38	0.00
R203 On 07/05/2015	Bond Future	7.84	Put	Buy	38	3,890.06
R203 On 07/05/2015	Bond Future	7.84	Put	Sell	44	0.00
R203 On 07/05/2015	Bond Future	7.84	Put	Buy	44	4,504.28
R203 On 07/05/2015	Bond Future	7.84	Put	Sell	55	0.00
R203 On 07/05/2015	Bond Future	7.84	Put	Buy	55	5,630.35
R203 On 07/05/2015	Bond Future	7.84	Put	Sell	80	0.00
R203 On 07/05/2015	Bond Future	7.84	Put	Buy	80	8,189.60

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)	
R203 On 07/05/2015	Bond Future	7.84	Put	Sell	84	0.00
R203 On 07/05/2015	Bond Future	7.84	Put	Buy	84	8,599.08
R203 On 07/05/2015	Bond Future	7.84	Put	Sell	97	0.00
R203 On 07/05/2015	Bond Future	7.84	Put	Buy	97	9,929.89
R203 On 07/05/2015	Bond Future	7.84	Put	Sell	167	0.00
R203 On 07/05/2015	Bond Future	7.84	Put	Buy	167	17,095.79
R203 On 07/05/2015	Bond Future	7.84	Put	Sell	190	0.00
R203 On 07/05/2015	Bond Future	7.84	Put	Buy	190	19,450.30
R203 On 07/05/2015	Bond Future	7.84	Put	Sell	220	0.00
R203 On 07/05/2015	Bond Future	7.84	Put	Buy	220	22,521.40
R203 On 07/05/2015	Bond Future	7.84	Put	Sell	230	0.00
R203 On 07/05/2015	Bond Future	7.84	Put	Buy	230	23,545.10
R203 On 07/05/2015	Bond Future	7.84	Put	Sell	254	0.00
R203 On 07/05/2015	Bond Future	7.84	Put	Buy	254	26,001.98
R203 On 07/05/2015	Bond Future	7.84	Put	Sell	371	0.00
R203 On 07/05/2015	Bond Future	7.84	Put	Buy	371	37,979.27
R203 On 07/05/2015	Bond Future	7.84	Put	Sell	410	0.00
R203 On 07/05/2015	Bond Future	7.84	Put	Buy	410	41,971.70
R203 On 07/05/2015	Bond Future	7.84	Put	Sell	727	0.00
R203 On 07/05/2015	Bond Future	7.84	Put	Buy	727	74,422.99
R203 On 07/05/2015	Bond Future	7.84	Put	Sell	728	0.00
R203 On 07/05/2015	Bond Future	7.84	Put	Buy	728	74,525.36
R203 On 07/05/2015	Bond Future	7.84	Put	Sell	1,279	0.00
R203 On 07/05/2015	Bond Future	7.84	Put	Buy	1,279	130,931.23
R204 Bond Future						
R204 On 07/05/2015	Bond Future			Sell	670	0.00
R204 On 07/05/2015	Bond Future			Buy	670	70,898.13
R204 On 07/05/2015	Bond Future			Buy	670	70,898.13
R204 On 07/05/2015	Bond Future			Sell	670	0.00
R2048 Bond Future						
R248 On 07/05/2015	Bond Future			Sell	30	0.00
R248 On 07/05/2015	Bond Future			Buy	30	3,160.61
R207 Bond Future						
R207 On 07/05/2015	Bond Future			Buy	50	5,110.46
R207 On 07/05/2015	Bond Future			Sell	50	0.00
R209 Bond Future						
R209 On 07/05/2015	Bond Future			Buy	30	2,408.80

R209 On 07/05/2015 Bond Future

Sell

30

0.00

Grand Total for Daily Detailed Turnover:

8,700

938,300.32