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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/04/2015

TO DATE : 17/04/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
I2038 Bond Future					
2038 On 06/08/2015			Sell	5	0.00
2038 On 06/08/2015			Buy	5	663.46
2038 On 06/08/2015			Sell	9	0.00
2038 On 06/08/2015			Buy	9	1,194.23
2038 On 06/08/2015			Sell	19	0.00
2038 On 06/08/2015			Buy	19	2,521.16
2038 On 06/08/2015			Buy	33	4,378.85
2038 On 06/08/2015			Sell	33	0.00
New Inflation Linked Index					
IGOV On 07/05/2015			Buy	1	2,289.07
IGOV On 07/05/2015			Sell	1	0.00
IGOV On 07/05/2015			Buy	16	36,625.12
IGOV On 07/05/2015			Sell	16	0.00

IGOV On 07/05/2015	Index Future	Buy	17	38,914.19
IGOV On 07/05/2015	Index Future	Sell	17	0.00

R186 Bond Future

R186 On 07/05/2015	Bond Future	Sell	2	0.00
R186 On 07/05/2015	Bond Future	Buy	2	248.82
R186 On 07/05/2015	Bond Future	Sell	3	0.00
R186 On 07/05/2015	Bond Future	Buy	3	374.42
R186 On 07/05/2015	Bond Future	Buy	3	373.48
R186 On 07/05/2015	Bond Future	Sell	3	0.00
R186 On 07/05/2015	Bond Future	Sell	3	0.00
R186 On 07/05/2015	Bond Future	Buy	3	373.48
R186 On 07/05/2015	Bond Future	Sell	5	0.00
R186 On 07/05/2015	Bond Future	Buy	5	624.04
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Buy	10	1,245.20
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Buy	10	1,244.78
R186 On 07/05/2015	Bond Future	Sell	20	0.00
R186 On 07/05/2015	Bond Future	Buy	20	2,496.14
R186 On 07/05/2015	Bond Future	Sell	25	0.00
R186 On 07/05/2015	Bond Future	Buy	25	3,120.18
R186 On 07/05/2015	Bond Future	Sell	25	0.00
R186 On 07/05/2015	Bond Future	Buy	25	3,120.18
R186 On 07/05/2015	Bond Future	Sell	26	0.00
R186 On 07/05/2015	Bond Future	Buy	26	3,244.98
R186 On 07/05/2015	Bond Future	Sell	31	0.00
R186 On 07/05/2015	Bond Future	Buy	31	3,869.02
R186 On 07/05/2015	Bond Future	Sell	75	0.00
R186 On 07/05/2015	Bond Future	Buy	75	9,360.53
R186 On 07/05/2015	Bond Future	Sell	90	0.00
R186 On 07/05/2015	Bond Future	Buy	90	11,232.63
R186 On 07/05/2015	Bond Future	Buy	104	12,907.86
R186 On 07/05/2015	Bond Future	Sell	104	0.00
R186 On 07/05/2015	Bond Future	Buy	300	37,442.12
R186 On 07/05/2015	Bond Future	Sell	300	0.00

R202 Bond Future

R202 On 06/08/2015	Bond Future	Buy	120	29,178.36
R202 On 06/08/2015	Bond Future	Sell	120	0.00
R202 On 06/08/2015	Bond Future	Sell	120	0.00
R202 On 06/08/2015	Bond Future	Buy	120	29,178.36

R209 Bond Future

R209 On 07/05/2015	Bond Future	Buy	100	8,025.65
R209 On 07/05/2015	Bond Future	Sell	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 07/05/2015	Bond Future		Buy	100	8,025.65
R209 On 07/05/2015	Bond Future		Sell	100	0.00
R214 Bond Future					
R214 On 06/08/2015	Bond Future		Buy	25	2,053.45
R214 On 06/08/2015	Bond Future		Sell	25	0.00
R214 On 06/08/2015	Bond Future		Buy	48	3,942.61
R214 On 06/08/2015	Bond Future		Sell	48	0.00
R214 On 06/08/2015	Bond Future		Buy	53	4,353.30
R214 On 06/08/2015	Bond Future		Sell	53	0.00
R214 On 06/08/2015	Bond Future		Buy	68	5,585.37
R214 On 06/08/2015	Bond Future		Sell	68	0.00
R214 On 06/08/2015	Bond Future		Buy	159	13,059.91
R214 On 06/08/2015	Bond Future		Sell	159	0.00
R214 On 06/08/2015	Bond Future		Buy	168	13,799.15
R214 On 06/08/2015	Bond Future		Sell	168	0.00
R214 On 06/08/2015	Bond Future		Buy	184	15,113.36
R214 On 06/08/2015	Bond Future		Sell	184	0.00
R214 On 06/08/2015	Bond Future		Buy	184	15,113.36
R214 On 06/08/2015	Bond Future		Sell	184	0.00
R214 On 06/08/2015	Bond Future		Buy	216	17,741.77
R214 On 06/08/2015	Bond Future		Sell	216	0.00
R214 On 06/08/2015	Bond Future		Buy	223	18,316.73
R214 On 06/08/2015	Bond Future		Sell	223	0.00
R214 On 06/08/2015	Bond Future		Buy	296	24,312.79
R214 On 06/08/2015	Bond Future		Sell	296	0.00
R214 On 06/08/2015	Bond Future		Buy	321	26,366.24
R214 On 06/08/2015	Bond Future		Sell	321	0.00
R214 On 06/08/2015	Bond Future		Buy	359	29,487.47
R214 On 06/08/2015	Bond Future		Sell	359	0.00
R214 On 06/08/2015	Bond Future		Buy	570	46,818.55
R214 On 06/08/2015	Bond Future		Sell	570	0.00
R214 On 06/08/2015	Bond Future		Buy	583	47,886.34
R214 On 06/08/2015	Bond Future		Sell	583	0.00
R214 On 06/08/2015	Bond Future		Buy	743	61,028.39
R214 On 06/08/2015	Bond Future		Sell	743	0.00
R214 On 06/08/2015	Bond Future		Buy	3,692	303,252.79
R214 On 06/08/2015	Bond Future		Sell	3,692	0.00
R214 On 06/08/2015	Bond Future		Sell	7,892	0.00
R214 On 06/08/2015	Bond Future		Buy	7,892	648,231.60

Grand Total for Daily Detailed Turnover:

17,056

1,548,735.14