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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/04/2015

TO DATE : 22/04/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 07/05/2015	Index Future		Buy	1	4,949.10
ALBI On 07/05/2015	Index Future		Sell	1	0.00
ALBI On 07/05/2015	Index Future		Sell	1	0.00
ALBI On 07/05/2015	Index Future		Buy	1	4,952.40
I2038 Bond Future					
2038 On 07/05/2015	Bond Future		Sell	10	0.00
2038 On 07/05/2015	Bond Future		Buy	10	1,311.23
2038 On 07/05/2015	Bond Future		Buy	10	1,311.23
2038 On 07/05/2015	Bond Future		Sell	10	0.00
I2050 Bond Future					
2050 On 07/05/2015	Bond Future		Sell	30	0.00
2050 On 07/05/2015	Bond Future		Buy	30	4,237.26

2050 On 07/05/2015	Bond Future	Sell	30	0.00
2050 On 07/05/2015	Bond Future	Buy	30	4,237.26

R186 Bond Future

R186 On 07/05/2015	Bond Future	Sell	2	0.00
R186 On 07/05/2015	Bond Future	Buy	2	245.25
R186 On 07/05/2015	Bond Future	Buy	50	396.70
R186 On 07/05/2015	Bond Future	Buy	50	6,157.22
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,277.18
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Sell	102	0.00
R186 On 07/05/2015	Bond Future	Buy	102	12,522.33
R186 On 07/05/2015	Bond Future	Buy	174	21,314.03
R186 On 07/05/2015	Bond Future	Sell	174	0.00

R2030 Bond Future

2030 On 07/05/2015	Bond Future	Sell	400	0.00
2030 On 07/05/2015	Bond Future	Buy	400	39,595.82
2030 On 07/05/2015	Bond Future	Buy	400	39,599.10
2030 On 07/05/2015	Bond Future	Sell	400	0.00
2030 On 06/08/2015	Bond Future	Buy	400	38,600.00
2030 On 06/08/2015	Bond Future	Sell	400	0.00
2030 On 06/08/2015	Bond Future	Buy	400	38,596.79
2030 On 06/08/2015	Bond Future	Sell	400	0.00

R207 Bond Future

R207 On 07/05/2015	Bond Future	Buy	15	1,526.93
R207 On 07/05/2015	Bond Future	Sell	15	0.00
R207 On 07/05/2015	Bond Future	Sell	15	0.00
R207 On 07/05/2015	Bond Future	Buy	15	1,526.93

R208 Bond Futures

R208 On 07/05/2015	Bond Future	Sell	35	0.00
R208 On 07/05/2015	Bond Future	Buy	35	3,406.20

R209 Bond Future

R209 On 07/05/2015	Bond Future	Sell	127	0.00
R209 On 07/05/2015	Bond Future	Buy	127	10,058.25
R209 On 07/05/2015	Bond Future	Sell	173	0.00
R209 On 07/05/2015	Bond Future	Buy	173	13,701.39
R209 On 07/05/2015	Bond Future	Sell	299	0.00
R209 On 07/05/2015	Bond Future	Buy	299	23,687.99
R209 On 07/05/2015	Bond Future	Buy	299	23,687.99
R209 On 07/05/2015	Bond Future	Sell	299	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 07/05/2015	Bond Future		Buy	300	23,759.64
R209 On 07/05/2015	Bond Future		Sell	300	0.00
R209 On 07/05/2015	Bond Future		Sell	314	0.00
R209 On 07/05/2015	Bond Future		Buy	314	24,876.35
R209 On 07/05/2015	Bond Future		Buy	314	24,876.35
R209 On 07/05/2015	Bond Future		Sell	314	0.00
R209 On 07/05/2015	Bond Future		Sell	400	0.00
R209 On 07/05/2015	Bond Future		Buy	400	31,463.90
R209 On 07/05/2015	Bond Future		Buy	400	31,463.90
R209 On 07/05/2015	Bond Future		Sell	400	0.00
R209 On 06/08/2015	Bond Future		Buy	400	31,964.78
R209 On 06/08/2015	Bond Future		Sell	400	0.00
R209 On 06/08/2015	Bond Future		Buy	400	31,964.78
R209 On 06/08/2015	Bond Future		Sell	400	0.00
R213 Bond Future					
R213 On 07/05/2015	Bond Future		Buy	30	2,671.38
R213 On 07/05/2015	Bond Future		Sell	30	0.00
R213 On 07/05/2015	Bond Future		Buy	30	2,671.38
R213 On 07/05/2015	Bond Future		Sell	30	0.00
R213 On 06/08/2015	Bond Future		Buy	270	24,507.65
R213 On 06/08/2015	Bond Future		Sell	270	0.00
R213 On 06/08/2015	Bond Future		Sell	270	0.00
R213 On 06/08/2015	Bond Future		Buy	270	24,474.94
R213 On 06/08/2015	Bond Future		Buy	270	24,507.65
R213 On 06/08/2015	Bond Future		Sell	270	0.00
R213 On 06/08/2015	Bond Future		Sell	270	0.00
R213 On 06/08/2015	Bond Future		Buy	270	24,474.94
R214 Bond Future					
R214 On 07/05/2015	Bond Future		Sell	125	0.00
R214 On 07/05/2015	Bond Future		Buy	125	10,068.84
R214 On 07/05/2015	Bond Future		Buy	125	10,068.84
R214 On 07/05/2015	Bond Future		Sell	125	0.00
R214 On 07/05/2015	Bond Future		Buy	187	15,062.98
R214 On 07/05/2015	Bond Future		Sell	187	0.00
R214 On 07/05/2015	Bond Future		Sell	187	0.00
R214 On 07/05/2015	Bond Future		Buy	187	15,062.98
R214 On 06/08/2015	Bond Future		Sell	250	0.00
R214 On 06/08/2015	Bond Future		Buy	250	20,379.25
R214 On 06/08/2015	Bond Future		Buy	250	20,335.60

R214 On 06/08/2015	Bond Future	Sell	250	0.00
R214 On 06/08/2015	Bond Future	Sell	250	0.00
R214 On 06/08/2015	Bond Future	Buy	250	20,368.36
R214 On 06/08/2015	Bond Future	Sell	250	0.00
R214 On 06/08/2015	Bond Future	Buy	250	20,346.46

Grand Total for Daily Detailed Turnover:

8,415

743,269.55