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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/04/2015

TO DATE : 23/04/2015

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	4,895.10
ALBI On 07/05/2015	Index Future		Sell	1	0.00
ALBI On 07/05/2015	Index Future		Buy	1	4,895.10
ALBI On 07/05/2015	Index Future		Sell	1	0.00
ALBI On 06/08/2015	Index Future		Sell	1	0.00
ALBI On 06/08/2015	Index Future		Buy	1	4,975.03
ALBI On 06/08/2015	Index Future		Sell	1	0.00
ALBI On 06/08/2015	Index Future		Buy	1	4,975.03
ALBI On 07/05/2015	Index Future		Buy	2	9,790.20
ALBI On 07/05/2015	Index Future		Sell	2	0.00
ALBI On 07/05/2015	Index Future		Buy	2	9,790.20
ALBI On 07/05/2015	Index Future		Sell	2	0.00
ALBI On 07/05/2015	Index Future		Buy	2	9,790.20
ALBI On 07/05/2015	Index Future		Sell	2	0.00

ALBI On 07/05/2015	Index Future	Buy	2	9,790.20
ALBI On 07/05/2015	Index Future	Sell	2	0.00
ALBI On 06/08/2015	Index Future	Sell	2	0.00
ALBI On 06/08/2015	Index Future	Buy	2	9,950.06
ALBI On 06/08/2015	Index Future	Sell	2	0.00
ALBI On 06/08/2015	Index Future	Buy	2	9,950.06
ALBI On 06/08/2015	Index Future	Sell	2	0.00
ALBI On 06/08/2015	Index Future	Buy	2	9,950.06
ALBI On 06/08/2015	Index Future	Sell	2	0.00
ALBI On 06/08/2015	Index Future	Buy	2	9,950.06
ALBI On 07/05/2015	Index Future	Buy	3	14,685.30
ALBI On 07/05/2015	Index Future	Sell	3	0.00
ALBI On 07/05/2015	Index Future	Sell	3	0.00
ALBI On 07/05/2015	Index Future	Buy	3	14,685.30
ALBI On 06/08/2015	Index Future	Sell	3	0.00
ALBI On 06/08/2015	Index Future	Sell	3	0.00
ALBI On 06/08/2015	Index Future	Buy	3	14,925.09
ALBI On 06/08/2015	Index Future	Buy	3	14,925.09
ALBI On 07/05/2015	Index Future	Buy	4	19,580.40
ALBI On 07/05/2015	Index Future	Sell	4	0.00
ALBI On 07/05/2015	Index Future	Sell	4	0.00
ALBI On 07/05/2015	Index Future	Buy	4	19,580.40
ALBI On 06/08/2015	Index Future	Buy	4	19,900.12
ALBI On 06/08/2015	Index Future	Sell	4	0.00
ALBI On 06/08/2015	Index Future	Sell	4	0.00
ALBI On 06/08/2015	Index Future	Buy	4	19,900.12
ALBI On 07/05/2015	Index Future	Sell	5	0.00
ALBI On 07/05/2015	Index Future	Buy	5	24,475.50
ALBI On 06/08/2015	Index Future	Buy	5	24,875.15
ALBI On 06/08/2015	Index Future	Sell	5	0.00
ALBI On 07/05/2015	Index Future	Buy	7	34,265.70
ALBI On 07/05/2015	Index Future	Sell	7	0.00
ALBI On 06/08/2015	Index Future	Sell	7	0.00
ALBI On 06/08/2015	Index Future	Buy	7	34,825.21
ALBI On 07/05/2015	Index Future	Buy	11	53,846.10
ALBI On 07/05/2015	Index Future	Sell	11	0.00
ALBI On 06/08/2015	Index Future	Sell	11	0.00
ALBI On 06/08/2015	Index Future	Buy	11	54,725.33
ALBI On 07/05/2015	Index Future	Buy	12	58,741.20
ALBI On 07/05/2015	Index Future	Sell	12	0.00
ALBI On 06/08/2015	Index Future	Sell	12	0.00
ALBI On 06/08/2015	Index Future	Buy	12	59,700.36
ALBI On 07/05/2015	Index Future	Buy	13	63,636.30
ALBI On 07/05/2015	Index Future	Sell	13	0.00
ALBI On 06/08/2015	Index Future	Sell	13	0.00
ALBI On 06/08/2015	Index Future	Buy	13	64,675.39

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
ALBI On 07/05/2015			Sell	48	0.00
ALBI On 07/05/2015			Buy	48	234,964.80
ALBI On 06/08/2015			Buy	48	238,801.44
ALBI On 06/08/2015			Sell	48	0.00
ALBI On 07/05/2015			Buy	82	401,531.04
ALBI On 07/05/2015			Sell	82	0.00
ALBI On 06/08/2015			Buy	82	408,087.76
ALBI On 06/08/2015			Sell	82	0.00
All Bond Index Term Split 3-7 Years					
AL37 On 07/05/2015			Buy	1	4,532.92
AL37 On 07/05/2015			Sell	1	0.00
AL37 On 07/05/2015			Buy	1	4,532.92
AL37 On 07/05/2015			Sell	1	0.00
AL37 On 07/05/2015			Buy	1	4,532.92
AL37 On 07/05/2015			Sell	1	0.00
AL37 On 07/05/2015			Buy	1	4,532.92
AL37 On 07/05/2015			Sell	1	0.00
AL37 On 07/05/2015			Buy	1	4,532.92
AL37 On 07/05/2015			Sell	1	0.00
AL37 On 06/08/2015			Buy	1	4,601.05
AL37 On 06/08/2015			Sell	1	0.00
AL37 On 06/08/2015			Buy	1	4,601.05
AL37 On 06/08/2015			Sell	1	0.00
AL37 On 06/08/2015			Buy	1	4,601.05
AL37 On 06/08/2015			Sell	1	0.00
AL37 On 06/08/2015			Buy	1	4,601.05
AL37 On 06/08/2015			Sell	1	0.00
AL37 On 06/08/2015			Buy	1	4,601.05
AL37 On 06/08/2015			Sell	1	0.00
AL37 On 07/05/2015			Sell	2	0.00
AL37 On 07/05/2015			Buy	2	9,065.84
AL37 On 07/05/2015			Sell	2	0.00
AL37 On 07/05/2015			Buy	2	9,065.84
AL37 On 07/05/2015			Sell	2	0.00
AL37 On 07/05/2015			Buy	2	9,065.84
AL37 On 06/08/2015			Buy	2	9,202.10
AL37 On 06/08/2015			Sell	2	0.00
AL37 On 06/08/2015			Buy	2	9,202.10
AL37 On 06/08/2015			Sell	2	0.00
AL37 On 06/08/2015			Buy	2	9,202.10
AL37 On 06/08/2015			Sell	2	0.00

AL37 On 07/05/2015	Index Future	Sell	3	0.00
AL37 On 07/05/2015	Index Future	Buy	3	13,598.76
AL37 On 07/05/2015	Index Future	Sell	3	0.00
AL37 On 07/05/2015	Index Future	Buy	3	13,598.76
AL37 On 07/05/2015	Index Future	Sell	3	0.00
AL37 On 07/05/2015	Index Future	Buy	3	13,598.76
AL37 On 06/08/2015	Index Future	Buy	3	13,803.15
AL37 On 06/08/2015	Index Future	Sell	3	0.00
AL37 On 06/08/2015	Index Future	Buy	3	13,803.15
AL37 On 06/08/2015	Index Future	Sell	3	0.00
AL37 On 06/08/2015	Index Future	Buy	3	13,803.15
AL37 On 06/08/2015	Index Future	Sell	3	0.00
AL37 On 07/05/2015	Index Future	Sell	4	0.00
AL37 On 07/05/2015	Index Future	Buy	4	18,131.68
AL37 On 06/08/2015	Index Future	Buy	4	18,404.20
AL37 On 06/08/2015	Index Future	Sell	4	0.00
AL37 On 07/05/2015	Index Future	Sell	6	0.00
AL37 On 07/05/2015	Index Future	Buy	6	27,197.52
AL37 On 06/08/2015	Index Future	Buy	6	27,606.30
AL37 On 06/08/2015	Index Future	Sell	6	0.00
AL37 On 07/05/2015	Index Future	Sell	9	0.00
AL37 On 07/05/2015	Index Future	Buy	9	40,796.28
AL37 On 06/08/2015	Index Future	Buy	9	41,409.45
AL37 On 06/08/2015	Index Future	Sell	9	0.00
AL37 On 07/05/2015	Index Future	Sell	20	0.00
AL37 On 07/05/2015	Index Future	Buy	20	90,658.40
AL37 On 06/08/2015	Index Future	Buy	20	92,021.00
AL37 On 06/08/2015	Index Future	Sell	20	0.00
AL37 On 07/05/2015	Index Future	Sell	63	0.00
AL37 On 07/05/2015	Index Future	Buy	63	285,573.96
AL37 On 06/08/2015	Index Future	Buy	63	289,866.15
AL37 On 06/08/2015	Index Future	Sell	63	0.00

All Bond Term Splits 7-12 Years

AL7T On 07/05/2015	Index Future	Buy	1	5,359.45
AL7T On 07/05/2015	Index Future	Sell	1	0.00
AL7T On 07/05/2015	Index Future	Sell	1	0.00
AL7T On 07/05/2015	Index Future	Buy	1	5,359.45
AL7T On 06/08/2015	Index Future	Sell	1	0.00
AL7T On 06/08/2015	Index Future	Buy	1	5,440.00
AL7T On 06/08/2015	Index Future	Buy	1	5,440.00
AL7T On 06/08/2015	Index Future	Sell	1	0.00
AL7T On 07/05/2015	Index Future	Sell	2	0.00
AL7T On 07/05/2015	Index Future	Buy	2	10,718.90
AL7T On 06/08/2015	Index Future	Buy	2	10,880.00
AL7T On 06/08/2015	Index Future	Sell	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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Govi Total Return Index

GOVI On 07/05/2015	GOVI		Buy	4	19,795.76
GOVI On 07/05/2015	GOVI		Sell	4	0.00

New Inflation Linked Index

IGOV On 07/05/2015	Index Future		Buy	10	23,001.70
IGOV On 07/05/2015	Index Future		Sell	10	0.00
IGOV On 06/08/2015	Index Future		Sell	10	0.00
IGOV On 06/08/2015	Index Future		Buy	10	23,381.50
IGOV On 07/05/2015	Index Future		Buy	46	105,807.82
IGOV On 07/05/2015	Index Future		Sell	46	0.00
IGOV On 06/08/2015	Index Future		Sell	46	0.00
IGOV On 06/08/2015	Index Future		Buy	46	107,554.90
IGOV On 07/05/2015	Index Future		Buy	56	128,809.52
IGOV On 07/05/2015	Index Future		Sell	56	0.00
IGOV On 06/08/2015	Index Future		Buy	56	130,936.40
IGOV On 06/08/2015	Index Future		Sell	56	0.00
IGOV On 07/05/2015	Index Future		Buy	533	1,224,791.36
IGOV On 07/05/2015	Index Future		Sell	533	0.00
IGOV On 06/08/2015	Index Future		Sell	533	0.00
IGOV On 06/08/2015	Index Future		Buy	533	1,244,725.56

R186 Bond Future

R186 On 07/05/2015	Bond Future		Sell	2	0.00
R186 On 07/05/2015	Bond Future		Buy	2	245.00
R186 On 07/05/2015	Bond Future		Sell	2	0.00
R186 On 07/05/2015	Bond Future		Buy	2	245.68
R186 On 07/05/2015	Bond Future		Sell	4	0.00
R186 On 07/05/2015	Bond Future		Buy	4	494.05
R186 On 07/05/2015	Bond Future		Buy	4	494.05
R186 On 07/05/2015	Bond Future		Sell	4	0.00
R186 On 07/05/2015	Bond Future		Sell	4	0.00
R186 On 07/05/2015	Bond Future		Buy	4	490.63
R186 On 07/05/2015	Bond Future		Sell	5	0.00
R186 On 07/05/2015	Bond Future		Buy	5	607.93
R186 On 07/05/2015	Bond Future		Buy	10	80.96
R186 On 07/05/2015	Bond Future		Sell	10	0.00
R186 On 07/05/2015	Bond Future		Buy	20	2,438.69
R186 On 07/05/2015	Bond Future		Sell	20	0.00
R186 On 07/05/2015	Bond Future		Buy	23	2,807.71

R186 On 07/05/2015	Bond Future	Sell	23	0.00
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	50	6,079.29
R186 On 07/05/2015	Bond Future	Buy	50	6,081.38
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Sell	108	0.00
R186 On 07/05/2015	Bond Future	Buy	108	13,237.40
R186 On 07/05/2015	Bond Future	Buy	146	17,732.35
R186 On 07/05/2015	Bond Future	Sell	146	0.00
R186 On 07/05/2015	Bond Future	Sell	205	0.00
R186 On 07/05/2015	Bond Future	Buy	205	25,000.54
R186 On 07/05/2015	Bond Future	Buy	212	25,879.80
R186 On 07/05/2015	Bond Future	Sell	212	0.00
R186 On 07/05/2015	Bond Future	Buy	232	28,177.43
R186 On 07/05/2015	Bond Future	Sell	232	0.00
R186 On 07/05/2015	Bond Future	Buy	238	28,906.16
R186 On 07/05/2015	Bond Future	Sell	238	0.00
R186 On 07/05/2015	Bond Future	Buy	249	30,242.16
R186 On 07/05/2015	Bond Future	Sell	249	0.00
R186 On 07/05/2015	Bond Future	Buy	287	35,035.38
R186 On 07/05/2015	Bond Future	Sell	287	0.00
R186 On 07/05/2015	Bond Future	Sell	470	0.00
R186 On 07/05/2015	Bond Future	Buy	470	57,402.90
R186 On 07/05/2015	Bond Future	Buy	470	57,383.17
R186 On 07/05/2015	Bond Future	Sell	470	0.00
R186 On 07/05/2015	Bond Future	Buy	480	58,298.14
R186 On 07/05/2015	Bond Future	Sell	480	0.00
R186 On 07/05/2015	Bond Future	Sell	522	0.00
R186 On 07/05/2015	Bond Future	Buy	522	63,722.89
R186 On 07/05/2015	Bond Future	Buy	577	70,079.22
R186 On 07/05/2015	Bond Future	Sell	577	0.00
R186 On 07/05/2015	Bond Future	Buy	1,062	128,984.63
R186 On 07/05/2015	Bond Future	Sell	1,062	0.00
R186 On 07/05/2015	Bond Future	Buy	1,062	128,984.63
R186 On 07/05/2015	Bond Future	Sell	1,062	0.00

R202 Bond Future

R202 On 07/05/2015	Bond Future	Buy	400	96,680.42
R202 On 07/05/2015	Bond Future	Sell	400	0.00
R202 On 06/08/2015	Bond Future	Sell	400	0.00
R202 On 06/08/2015	Bond Future	Buy	400	97,015.24
R202 On 07/05/2015	Bond Future	Buy	1,520	367,385.61
R202 On 07/05/2015	Bond Future	Sell	1,520	0.00
R202 On 06/08/2015	Bond Future	Sell	1,520	0.00
R202 On 06/08/2015	Bond Future	Buy	1,520	368,657.90
R202 On 07/05/2015	Bond Future	Sell	1,920	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R202 On 07/05/2015			Buy	1,920	464,066.04
R202 On 06/08/2015			Sell	1,920	0.00
R202 On 06/08/2015			Buy	1,920	465,673.13
R2023 Bond Future					
R023 On 07/05/2015			Buy	1,000	100,543.62
R023 On 07/05/2015			Sell	1,000	0.00
R023 On 07/05/2015			Sell	1,000	0.00
R023 On 07/05/2015			Buy	1,000	100,543.62
R2030 Bond Future					
2030 On 06/08/2015			Sell	1,500	0.00
2030 On 06/08/2015			Buy	1,500	143,139.98
2030 On 06/08/2015			Sell	1,500	0.00
2030 On 06/08/2015			Buy	1,500	143,139.98
R2032 Bond Future					
2032 On 06/08/2015			Sell	2	0.00
2032 On 06/08/2015			Buy	2	198.59
2032 On 06/08/2015			Sell	8	0.00
2032 On 06/08/2015			Buy	8	794.37
2032 On 06/08/2015			Sell	10	0.00
2032 On 06/08/2015			Buy	10	992.96
2032 On 06/08/2015			Sell	10	0.00
2032 On 06/08/2015			Buy	10	992.96
2032 On 06/08/2015			Sell	14	0.00
2032 On 06/08/2015			Buy	14	1,390.15
2032 On 06/08/2015			Sell	16	0.00
2032 On 06/08/2015			Buy	16	1,588.74
2032 On 06/08/2015			Sell	27	0.00
2032 On 06/08/2015			Buy	27	2,681.00
2032 On 06/08/2015			Sell	33	0.00
2032 On 06/08/2015			Buy	33	3,276.78
2032 On 06/08/2015			Sell	47	0.00
2032 On 06/08/2015			Buy	47	4,666.93
2032 On 06/08/2015			Sell	51	0.00
2032 On 06/08/2015			Buy	51	5,064.11
2032 On 06/08/2015			Sell	87	0.00
2032 On 06/08/2015			Buy	87	8,638.78
2032 On 06/08/2015			Sell	93	0.00
2032 On 06/08/2015			Buy	93	9,234.56

2032 On 06/08/2015	Bond Future	Sell	133	0.00
2032 On 06/08/2015	Bond Future	Buy	133	13,206.41
2032 On 06/08/2015	Bond Future	Sell	196	0.00
2032 On 06/08/2015	Bond Future	Buy	196	19,462.07
2032 On 06/08/2015	Bond Future	Sell	260	0.00
2032 On 06/08/2015	Bond Future	Buy	260	25,817.04
2032 On 06/08/2015	Bond Future	Sell	463	0.00
2032 On 06/08/2015	Bond Future	Buy	463	45,974.19
2032 On 06/08/2015	Bond Future	Buy	1,450	143,979.64
2032 On 06/08/2015	Bond Future	Sell	1,450	0.00

R209 Bond Future

R209 On 07/05/2015	Bond Future	Buy	18	1,400.04
R209 On 07/05/2015	Bond Future	Sell	18	0.00

R213 Bond Future

R213 On 07/05/2015	Bond Future	Buy	500	44,076.38
R213 On 07/05/2015	Bond Future	Sell	500	0.00
R213 On 07/05/2015	Bond Future	Sell	500	0.00
R213 On 07/05/2015	Bond Future	Buy	500	44,076.38
R213 On 07/05/2015	Bond Future	Buy	500	44,137.31
R213 On 07/05/2015	Bond Future	Sell	500	0.00
R213 On 07/05/2015	Bond Future	Buy	500	44,137.31
R213 On 07/05/2015	Bond Future	Sell	500	0.00
R213 On 06/08/2015	Bond Future	Buy	500	44,839.81
R213 On 06/08/2015	Bond Future	Sell	500	0.00
R213 On 06/08/2015	Bond Future	Buy	500	44,846.22
R213 On 06/08/2015	Bond Future	Sell	500	0.00
R213 On 07/05/2015	Bond Future	Buy	600	52,964.77
R213 On 07/05/2015	Bond Future	Sell	600	0.00
R213 On 07/05/2015	Bond Future	Buy	600	52,964.77
R213 On 07/05/2015	Bond Future	Sell	600	0.00
R213 On 06/08/2015	Bond Future	Sell	600	0.00
R213 On 06/08/2015	Bond Future	Buy	600	53,807.77
R213 On 06/08/2015	Bond Future	Sell	600	0.00
R213 On 06/08/2015	Bond Future	Buy	600	53,815.46

R214 Bond Future

R214 On 07/05/2015	Bond Future	Sell	300	0.00
R214 On 07/05/2015	Bond Future	Buy	300	23,641.34
R214 On 07/05/2015	Bond Future	Buy	300	23,641.34
R214 On 07/05/2015	Bond Future	Sell	300	0.00
R214 On 06/08/2015	Bond Future	Sell	300	0.00
R214 On 06/08/2015	Bond Future	Buy	300	24,008.33
R214 On 06/08/2015	Bond Future	Buy	300	24,011.77
R214 On 06/08/2015	Bond Future	Sell	300	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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Grand Total for Daily Detailed Turnover:

30,642

10,160,687.00