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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/04/2015

TO DATE : 28/04/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>All Bond Index</b>					
ALBI On 07/05/2015	Index Future		Sell	100	0.00
ALBI On 07/05/2015	Index Future		Buy	100	494,608.00
ALBI On 07/05/2015	Index Future		Sell	100	0.00
ALBI On 07/05/2015	Index Future		Buy	100	494,127.00
ALBI On 05/11/2015	Index Future		Buy	100	510,655.00
ALBI On 05/11/2015	Index Future		Sell	100	0.00
ALBI On 05/11/2015	Index Future		Sell	100	0.00
ALBI On 05/11/2015	Index Future		Buy	100	510,438.00
ALBI On 07/05/2015	Index Future		Sell	116	0.00
ALBI On 07/05/2015	Index Future		Buy	116	573,745.28
ALBI On 07/05/2015	Index Future		Sell	116	0.00
ALBI On 07/05/2015	Index Future		Buy	116	573,187.32
ALBI On 06/08/2015	Index Future		Buy	116	582,862.88
ALBI On 06/08/2015	Index Future		Sell	116	0.00

ALBI On 06/08/2015	Index Future	Buy	116	582,568.24
ALBI On 06/08/2015	Index Future	Sell	116	0.00

**Govi Total Return Index**

GOVI On 07/05/2015	GOVI	Buy	3	14,701.59
GOVI On 07/05/2015	GOVI	Sell	3	0.00
GOVI On 07/05/2015	GOVI	Sell	3	0.00
GOVI On 07/05/2015	GOVI	Buy	3	14,701.59

**I2025 Bond Future**

2025 On 06/08/2015	Bond Future	Sell	8	0.00
2025 On 06/08/2015	Bond Future	Buy	8	969.46
2025 On 06/08/2015	Bond Future	Sell	8	0.00
2025 On 06/08/2015	Bond Future	Buy	8	969.46
2025 On 07/05/2015	Bond Future	Buy	8	963.22
2025 On 07/05/2015	Bond Future	Sell	8	0.00
2025 On 07/05/2015	Bond Future	Buy	8	963.22
2025 On 07/05/2015	Bond Future	Sell	8	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	246.76
R186 On 07/05/2015	Bond Future	Buy	2	246.76
R186 On 07/05/2015	Bond Future	Sell	2	0.00
R186 On 07/05/2015	Bond Future	Sell	4	0.00
R186 On 07/05/2015	Bond Future	Buy	4	494.40
R186 On 07/05/2015	Bond Future	Sell	5	0.00
R186 On 07/05/2015	Bond Future	Buy	5	613.38
R186 On 07/05/2015	Bond Future	Buy	5	616.06
R186 On 07/05/2015	Bond Future	Sell	5	0.00
R186 On 07/05/2015	Bond Future	Sell	5	0.00
R186 On 07/05/2015	Bond Future	Buy	5	616.06
R186 On 07/05/2015	Bond Future	Buy	7	860.87
R186 On 07/05/2015	Bond Future	Sell	7	0.00
R186 On 06/08/2015	Bond Future	Buy	7	838.96
R186 On 06/08/2015	Bond Future	Sell	7	0.00
R186 On 07/05/2015	Bond Future	Buy	12	1,474.25
R186 On 07/05/2015	Bond Future	Sell	12	0.00
R186 On 06/08/2015	Bond Future	Buy	18	2,157.32
R186 On 06/08/2015	Bond Future	Sell	18	0.00
R186 On 07/05/2015	Bond Future	Buy	20	2,457.48
R186 On 07/05/2015	Bond Future	Sell	20	0.00
R186 On 06/08/2015	Bond Future	Buy	44	5,273.44
R186 On 06/08/2015	Bond Future	Sell	44	0.00
R186 On 06/08/2015	Bond Future	Buy	76	9,108.67
R186 On 06/08/2015	Bond Future	Sell	76	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
R186 On 06/08/2015			Buy	97	11,625.54
R186 On 06/08/2015			Sell	97	0.00
R186 On 07/05/2015			Sell	100	0.00
R186 On 07/05/2015			Buy	100	12,189.73
R186 On 07/05/2015			Sell	150	0.00
R186 On 07/05/2015			Buy	150	18,365.82
R186 On 06/08/2015			Sell	150	0.00
R186 On 06/08/2015			Buy	150	17,903.85
R186 On 06/08/2015			Sell	150	0.00
R186 On 06/08/2015			Buy	150	17,904.30
R186 On 06/08/2015			Buy	158	18,936.44
R186 On 06/08/2015			Sell	158	0.00
R186 On 06/08/2015			Buy	353	42,297.99
R186 On 06/08/2015			Sell	353	0.00
R186 On 06/08/2015			Buy	363	43,468.63
R186 On 06/08/2015			Sell	363	0.00
R186 On 06/08/2015			Buy	400	47,940.36
R186 On 06/08/2015			Sell	400	0.00
R186 On 06/08/2015			Buy	427	51,164.99
R186 On 06/08/2015			Sell	427	0.00
R186 On 06/08/2015			Buy	437	52,330.00
R186 On 06/08/2015			Sell	437	0.00
R186 On 06/08/2015			Buy	780	93,462.99
R186 On 06/08/2015			Sell	780	0.00
R186 On 06/08/2015			Sell	800	0.00
R186 On 06/08/2015			Buy	800	95,798.62
<b>R197 Bond Future</b>					
R197 On 07/05/2015			Buy	1	291.38
R197 On 07/05/2015			Sell	1	0.00
R197 On 06/08/2015			Sell	1	0.00
R197 On 06/08/2015			Buy	1	290.06
R197 On 07/05/2015			Buy	3	874.15
R197 On 07/05/2015			Sell	3	0.00
R197 On 06/08/2015			Sell	3	0.00
R197 On 06/08/2015			Buy	3	870.19
R197 On 07/05/2015			Buy	11	3,205.21
R197 On 07/05/2015			Sell	11	0.00
R197 On 06/08/2015			Sell	11	0.00
R197 On 06/08/2015			Buy	11	3,190.70
R197 On 07/05/2015			Buy	12	3,496.60
R197 On 07/05/2015			Sell	12	0.00

R197 On 06/08/2015	Bond Future	Sell	12	0.00
R197 On 06/08/2015	Bond Future	Buy	12	3,480.77
R197 On 07/05/2015	Bond Future	Buy	18	5,244.89
R197 On 07/05/2015	Bond Future	Sell	18	0.00
R197 On 06/08/2015	Bond Future	Sell	18	0.00
R197 On 06/08/2015	Bond Future	Buy	18	5,221.15
R197 On 07/05/2015	Bond Future	Buy	20	5,827.66
R197 On 07/05/2015	Bond Future	Sell	20	0.00
R197 On 06/08/2015	Bond Future	Sell	20	0.00
R197 On 06/08/2015	Bond Future	Buy	20	5,801.28
R197 On 07/05/2015	Bond Future	Buy	22	6,410.43
R197 On 07/05/2015	Bond Future	Sell	22	0.00
R197 On 06/08/2015	Bond Future	Sell	22	0.00
R197 On 06/08/2015	Bond Future	Buy	22	6,381.41
R197 On 07/05/2015	Bond Future	Buy	47	13,695.00
R197 On 07/05/2015	Bond Future	Sell	47	0.00
R197 On 06/08/2015	Bond Future	Sell	47	0.00
R197 On 06/08/2015	Bond Future	Buy	47	13,633.01
R197 On 07/05/2015	Bond Future	Buy	95	27,681.39
R197 On 07/05/2015	Bond Future	Sell	95	0.00
R197 On 06/08/2015	Bond Future	Sell	95	0.00
R197 On 06/08/2015	Bond Future	Buy	95	27,556.08
R197 On 07/05/2015	Bond Future	Buy	99	28,846.92
R197 On 07/05/2015	Bond Future	Sell	99	0.00
R197 On 06/08/2015	Bond Future	Sell	99	0.00
R197 On 06/08/2015	Bond Future	Buy	99	28,716.34
R197 On 07/05/2015	Bond Future	Buy	108	31,469.36
R197 On 07/05/2015	Bond Future	Sell	108	0.00
R197 On 06/08/2015	Bond Future	Sell	108	0.00
R197 On 06/08/2015	Bond Future	Buy	108	31,326.91
R197 On 07/05/2015	Bond Future	Buy	128	37,297.02
R197 On 07/05/2015	Bond Future	Sell	128	0.00
R197 On 06/08/2015	Bond Future	Sell	128	0.00
R197 On 06/08/2015	Bond Future	Buy	128	37,128.19
R197 On 07/05/2015	Bond Future	Buy	163	47,495.43
R197 On 07/05/2015	Bond Future	Sell	163	0.00
R197 On 06/08/2015	Bond Future	Sell	163	0.00
R197 On 06/08/2015	Bond Future	Buy	163	47,280.43
R197 On 07/05/2015	Bond Future	Buy	319	92,951.18
R197 On 07/05/2015	Bond Future	Sell	319	0.00
R197 On 06/08/2015	Bond Future	Sell	319	0.00
R197 On 06/08/2015	Bond Future	Buy	319	92,530.42

**R202 Bond Future**

R202 On 06/08/2015	Bond Future	Sell	14	0.00
R202 On 06/08/2015	Bond Future	Buy	14	3,413.23

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R202 On 06/08/2015			Sell	75	0.00
R202 On 06/08/2015			Buy	75	18,285.15
R202 On 06/08/2015			Sell	89	0.00
R202 On 06/08/2015			Buy	89	21,698.38
<b>R2023 Bond Future</b>					
R023 On 07/05/2015			Buy	30	3,042.76
R023 On 07/05/2015			Sell	30	0.00
R023 On 07/05/2015			Sell	1,410	0.00
R023 On 07/05/2015			Buy	1,410	143,429.56
R023 On 06/08/2015			Buy	1,410	145,646.67
R023 On 06/08/2015			Sell	1,410	0.00
<b>R203 Bond Future</b>					
R203 On 07/05/2015			Sell	4,704	0.00
R203 On 07/05/2015			Buy	4,704	489,400.21
R203 On 06/08/2015			Sell	4,704	0.00
R203 On 06/08/2015			Buy	4,704	497,233.26
<b>R204 Bond Future</b>					
R204 On 07/05/2015			Sell	5,210	0.00
R204 On 07/05/2015			Buy	5,210	550,306.20
R204 On 06/08/2015			Buy	5,210	538,085.67
R204 On 06/08/2015			Sell	5,210	0.00
<b>R207 Bond Future</b>					
R207 On 06/08/2015			Sell	600	0.00
R207 On 06/08/2015			Buy	600	59,813.99
R207 On 07/05/2015			Sell	800	0.00
R207 On 07/05/2015			Buy	800	81,407.27
<b>R208 Bond Futures</b>					
R208 On 07/05/2015			Buy	18	1,745.34
R208 On 07/05/2015			Sell	18	0.00
R208 On 07/05/2015			Buy	1,200	116,668.54
R208 On 07/05/2015			Sell	1,200	0.00
R208 On 06/08/2015			Buy	1,200	118,472.06
R208 On 06/08/2015			Sell	1,200	0.00
<b>R209 Bond Future</b>					
R209 On 07/05/2015			Buy	4	314.74

R209 On 07/05/2015	Bond Future	Sell	4	0.00
R209 On 07/05/2015	Bond Future	Buy	4	314.74
R209 On 07/05/2015	Bond Future	Sell	4	0.00
R209 On 07/05/2015	Bond Future	Buy	5	393.42
R209 On 07/05/2015	Bond Future	Sell	5	0.00
R209 On 07/05/2015	Bond Future	Buy	12	944.21
R209 On 07/05/2015	Bond Future	Sell	12	0.00

**R210 Bond Future**

R210 On 07/05/2015	Bond Future	Buy	1	178.01
R210 On 07/05/2015	Bond Future	Sell	1	0.00
R210 On 06/08/2015	Bond Future	Sell	1	0.00
R210 On 06/08/2015	Bond Future	Buy	1	180.91
R210 On 07/05/2015	Bond Future	Buy	3	534.04
R210 On 07/05/2015	Bond Future	Sell	3	0.00
R210 On 06/08/2015	Bond Future	Sell	3	0.00
R210 On 06/08/2015	Bond Future	Buy	3	542.73
R210 On 07/05/2015	Bond Future	Buy	4	712.05
R210 On 07/05/2015	Bond Future	Sell	4	0.00
R210 On 06/08/2015	Bond Future	Sell	4	0.00
R210 On 06/08/2015	Bond Future	Buy	4	723.64
R210 On 07/05/2015	Bond Future	Buy	5	890.07
R210 On 07/05/2015	Bond Future	Sell	5	0.00
R210 On 07/05/2015	Bond Future	Buy	5	890.07
R210 On 07/05/2015	Bond Future	Sell	5	0.00
R210 On 06/08/2015	Bond Future	Sell	5	0.00
R210 On 06/08/2015	Bond Future	Buy	5	904.55
R210 On 06/08/2015	Bond Future	Sell	5	0.00
R210 On 06/08/2015	Bond Future	Buy	5	904.55
R210 On 07/05/2015	Bond Future	Buy	13	2,314.17
R210 On 07/05/2015	Bond Future	Sell	13	0.00
R210 On 06/08/2015	Bond Future	Sell	13	0.00
R210 On 06/08/2015	Bond Future	Buy	13	2,351.82
R210 On 07/05/2015	Bond Future	Buy	25	4,450.33
R210 On 07/05/2015	Bond Future	Sell	25	0.00
R210 On 06/08/2015	Bond Future	Sell	25	0.00
R210 On 06/08/2015	Bond Future	Buy	25	4,522.73
R210 On 07/05/2015	Bond Future	Buy	35	6,230.46
R210 On 07/05/2015	Bond Future	Sell	35	0.00
R210 On 06/08/2015	Bond Future	Sell	35	0.00
R210 On 06/08/2015	Bond Future	Buy	35	6,331.82
R210 On 07/05/2015	Bond Future	Buy	40	7,120.52
R210 On 07/05/2015	Bond Future	Sell	40	0.00
R210 On 06/08/2015	Bond Future	Sell	40	0.00
R210 On 06/08/2015	Bond Future	Buy	40	7,236.36
R210 On 07/05/2015	Bond Future	Buy	70	12,460.91

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R210 On 07/05/2015			Sell	70	0.00
R210 On 06/08/2015			Sell	70	0.00
R210 On 06/08/2015			Buy	70	12,663.63
R210 On 07/05/2015			Buy	267	47,529.47
R210 On 07/05/2015			Sell	267	0.00
R210 On 06/08/2015			Buy	267	48,302.70
R210 On 06/08/2015			Sell	267	0.00
R210 On 07/05/2015			Buy	283	50,377.68
R210 On 07/05/2015			Sell	283	0.00
R210 On 06/08/2015			Sell	283	0.00
R210 On 06/08/2015			Buy	283	51,197.25

**R212 Bond Future**

R212 On 06/08/2015			Sell	1	0.00
R212 On 06/08/2015			Buy	1	139.45
R212 On 07/05/2015			Buy	1	138.99
R212 On 07/05/2015			Sell	1	0.00
R212 On 06/08/2015			Sell	4	0.00
R212 On 06/08/2015			Buy	4	557.82
R212 On 07/05/2015			Buy	4	555.96
R212 On 07/05/2015			Sell	4	0.00
R212 On 06/08/2015			Sell	15	0.00
R212 On 06/08/2015			Buy	15	2,091.81
R212 On 07/05/2015			Buy	15	2,084.85
R212 On 07/05/2015			Sell	15	0.00
R212 On 06/08/2015			Sell	18	0.00
R212 On 06/08/2015			Buy	18	2,510.17
R212 On 07/05/2015			Buy	18	2,501.82
R212 On 07/05/2015			Sell	18	0.00
R212 On 06/08/2015			Sell	35	0.00
R212 On 06/08/2015			Buy	35	4,880.89
R212 On 07/05/2015			Buy	35	4,864.65
R212 On 07/05/2015			Sell	35	0.00
R212 On 06/08/2015			Sell	91	0.00
R212 On 06/08/2015			Buy	91	12,690.31
R212 On 07/05/2015			Buy	91	12,648.09
R212 On 07/05/2015			Sell	91	0.00
R212 On 06/08/2015			Sell	117	0.00
R212 On 06/08/2015			Buy	117	16,316.12
R212 On 07/05/2015			Buy	117	16,261.83
R212 On 07/05/2015			Sell	117	0.00
R212 On 06/08/2015			Sell	124	0.00

