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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/03/2015

TO DATE : 04/03/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 07/05/2015			Buy	1	124.61
R186 On 07/05/2015			Sell	1	0.00
R186 On 07/05/2015			Buy	2	249.22
R186 On 07/05/2015			Sell	2	0.00
R186 On 07/05/2015			Buy	4	498.45
R186 On 07/05/2015			Sell	4	0.00
R186 On 07/05/2015			Buy	5	623.06
R186 On 07/05/2015			Sell	5	0.00
R186 On 07/05/2015			Buy	9	1,121.50
R186 On 07/05/2015			Sell	9	0.00
R186 On 07/05/2015			Sell	14	0.00
R186 On 07/05/2015			Buy	14	1,743.34
R186 On 07/05/2015	8.10	Put	Sell	14	0.00
R186 On 07/05/2015	8.10	Put	Buy	14	1,743.34

R186 On 07/05/2015	Bond Future	8.05	Put	Sell	14	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	14	1,750.93
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	14	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	14	1,750.93
R186 On 07/05/2015	Bond Future			Sell	20	0.00
R186 On 07/05/2015	Bond Future			Buy	20	2,490.49
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	20	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	20	2,490.49
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	20	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	20	2,501.33
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	20	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	20	2,501.33
R186 On 07/05/2015	Bond Future			Buy	21	2,616.84
R186 On 07/05/2015	Bond Future			Sell	21	0.00
R186 On 07/05/2015	Bond Future			Sell	29	0.00
R186 On 07/05/2015	Bond Future			Buy	29	3,611.21
R186 On 07/05/2015	Bond Future			Sell	29	0.00
R186 On 07/05/2015	Bond Future			Buy	29	3,611.21
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	29	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	29	3,611.21
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	29	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	29	3,611.21
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	29	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	29	3,626.93
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	29	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	29	3,626.93
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	29	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	29	3,626.93
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	29	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	29	3,626.93
R186 On 07/05/2015	Bond Future			Sell	30	0.00
R186 On 07/05/2015	Bond Future			Buy	30	3,735.73
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	30	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	30	3,735.73
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	30	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	30	3,752.00
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	30	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	30	3,752.00
R186 On 07/05/2015	Bond Future			Sell	31	0.00
R186 On 07/05/2015	Bond Future			Buy	31	3,860.26
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	31	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	31	3,860.26
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	31	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	31	3,877.06
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	31	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	31	3,877.06

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/05/2015			Sell	36	0.00
R186 On 07/05/2015			Buy	36	4,482.88
R186 On 07/05/2015	8.10	Put	Sell	36	0.00
R186 On 07/05/2015	8.10	Put	Buy	36	4,482.88
R186 On 07/05/2015	8.05	Put	Sell	36	0.00
R186 On 07/05/2015	8.05	Put	Buy	36	4,502.39
R186 On 07/05/2015	8.00	Put	Sell	36	0.00
R186 On 07/05/2015	8.00	Put	Buy	36	4,502.39
R186 On 07/05/2015			Sell	47	0.00
R186 On 07/05/2015			Buy	47	5,852.65
R186 On 07/05/2015	8.10	Put	Sell	47	0.00
R186 On 07/05/2015	8.10	Put	Buy	47	5,852.65
R186 On 07/05/2015	8.05	Put	Sell	47	0.00
R186 On 07/05/2015	8.05	Put	Buy	47	5,878.13
R186 On 07/05/2015	8.00	Put	Sell	47	0.00
R186 On 07/05/2015	8.00	Put	Buy	47	5,878.13
R186 On 07/05/2015			Sell	49	0.00
R186 On 07/05/2015			Buy	49	6,101.70
R186 On 07/05/2015	8.10	Put	Sell	49	0.00
R186 On 07/05/2015	8.10	Put	Buy	49	6,101.70
R186 On 07/05/2015	8.05	Put	Sell	49	0.00
R186 On 07/05/2015	8.05	Put	Buy	49	6,128.26
R186 On 07/05/2015	8.00	Put	Sell	49	0.00
R186 On 07/05/2015	8.00	Put	Buy	49	6,128.26
R186 On 07/05/2015			Buy	50	6,251.86
R186 On 07/05/2015			Sell	50	0.00
R186 On 07/05/2015			Sell	55	0.00
R186 On 07/05/2015			Buy	55	6,848.85
R186 On 07/05/2015	8.10	Put	Sell	55	0.00
R186 On 07/05/2015	8.05	Put	Sell	55	0.00
R186 On 07/05/2015	8.10	Put	Buy	55	6,848.85
R186 On 07/05/2015	8.05	Put	Buy	55	6,878.66
R186 On 07/05/2015	8.00	Put	Sell	55	0.00
R186 On 07/05/2015	8.00	Put	Buy	55	6,878.66
R186 On 07/05/2015			Sell	57	0.00
R186 On 07/05/2015			Buy	57	7,097.90
R186 On 07/05/2015	8.10	Put	Sell	57	0.00
R186 On 07/05/2015	8.10	Put	Buy	57	7,097.90
R186 On 07/05/2015	8.05	Put	Sell	57	0.00
R186 On 07/05/2015	8.05	Put	Buy	57	7,128.79
R186 On 07/05/2015	8.00	Put	Sell	57	0.00
R186 On 07/05/2015	8.00	Put	Buy	57	7,128.79

R186 On 04/02/2016	Bond Future			Sell	68	0.00
R186 On 04/02/2016	Bond Future			Buy	68	8,143.46
R186 On 04/02/2016	Bond Future			Buy	68	8,143.46
R186 On 04/02/2016	Bond Future			Sell	68	0.00
R186 On 07/05/2015	Bond Future			Sell	70	0.00
R186 On 07/05/2015	Bond Future			Buy	70	8,716.71
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	70	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	70	8,716.71
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	70	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	70	8,754.66
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	70	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	70	8,754.66
R186 On 07/05/2015	Bond Future			Sell	80	0.00
R186 On 07/05/2015	Bond Future			Buy	80	9,961.96
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	80	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	80	9,961.96
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	80	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	80	10,005.32
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	80	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	80	10,005.32
R186 On 07/05/2015	Bond Future			Sell	82	0.00
R186 On 07/05/2015	Bond Future			Buy	82	10,211.01
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	82	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	82	10,211.01
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	82	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	82	10,255.45
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	82	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	82	10,255.45
R186 On 07/05/2015	Bond Future			Sell	93	0.00
R186 On 07/05/2015	Bond Future			Buy	93	11,580.78
R186 On 07/05/2015	Bond Future			Sell	93	0.00
R186 On 07/05/2015	Bond Future			Buy	93	11,580.78
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	93	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	93	11,580.78
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	93	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	93	11,580.78
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	93	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	93	11,631.19
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	93	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	93	11,631.19
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	93	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	93	11,631.19
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	93	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	93	11,631.19
R186 On 07/05/2015	Bond Future			Sell	100	0.00
R186 On 07/05/2015	Bond Future			Buy	100	12,474.58

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/05/2015			Sell	100	0.00
R186 On 07/05/2015			Buy	100	776.30
R186 On 06/08/2015			Sell	100	0.00
R186 On 06/08/2015			Buy	100	779.90
R186 On 07/05/2015			Sell	137	0.00
R186 On 07/05/2015			Buy	137	17,059.86
R186 On 07/05/2015	8.10	Put	Sell	137	0.00
R186 On 07/05/2015	8.10	Put	Buy	137	17,059.86
R186 On 07/05/2015	8.05	Put	Sell	137	0.00
R186 On 07/05/2015	8.05	Put	Buy	137	17,134.11
R186 On 07/05/2015	8.00	Put	Sell	137	0.00
R186 On 07/05/2015	8.00	Put	Buy	137	17,134.11
R186 On 07/05/2015	8.10	Put	Sell	139	0.00
R186 On 07/05/2015	8.10	Put	Buy	139	17,308.90
R186 On 07/05/2015	8.05	Put	Sell	139	0.00
R186 On 07/05/2015	8.05	Put	Buy	139	17,384.25
R186 On 07/05/2015	8.00	Put	Sell	139	0.00
R186 On 07/05/2015	8.00	Put	Buy	139	17,384.25
R186 On 07/05/2015			Sell	140	0.00
R186 On 07/05/2015			Buy	140	17,433.43
R186 On 07/05/2015			Sell	150	0.00
R186 On 07/05/2015			Buy	150	18,873.65
R186 On 07/05/2015			Sell	150	0.00
R186 On 07/05/2015			Buy	150	18,722.45
R186 On 07/05/2015	8.10	Put	Sell	152	0.00
R186 On 07/05/2015	8.10	Put	Buy	152	18,927.72
R186 On 07/05/2015	8.05	Put	Sell	152	0.00
R186 On 07/05/2015	8.05	Put	Buy	152	19,010.11
R186 On 07/05/2015	8.00	Put	Sell	152	0.00
R186 On 07/05/2015	8.00	Put	Buy	152	19,010.11
R186 On 07/05/2015			Sell	153	0.00
R186 On 07/05/2015			Buy	153	19,052.25
R186 On 07/05/2015	8.10	Put	Sell	171	0.00
R186 On 07/05/2015	8.10	Put	Buy	171	21,293.69
R186 On 07/05/2015	8.05	Put	Sell	171	0.00
R186 On 07/05/2015	8.05	Put	Buy	171	21,386.37
R186 On 07/05/2015	8.00	Put	Sell	171	0.00
R186 On 07/05/2015	8.00	Put	Buy	171	21,386.37
R186 On 07/05/2015			Sell	172	0.00
R186 On 07/05/2015			Buy	172	21,418.21
R186 On 07/05/2015	8.10	Put	Sell	202	0.00
R186 On 07/05/2015	8.10	Put	Buy	202	25,153.95

R186 On 07/05/2015	Bond Future	8.05	Put	Sell	202	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	202	25,263.44
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	202	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	202	25,263.44
R186 On 07/05/2015	Bond Future			Sell	203	0.00
R186 On 07/05/2015	Bond Future			Buy	203	25,278.47
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	246	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	246	30,633.02
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	246	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	246	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	246	30,766.36
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	246	30,766.36
R186 On 07/05/2015	Bond Future			Sell	247	0.00
R186 On 07/05/2015	Bond Future			Buy	247	30,757.55
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	249	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	249	31,006.60
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	249	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	249	31,141.56
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	249	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	249	31,141.56
R186 On 07/05/2015	Bond Future			Sell	250	0.00
R186 On 07/05/2015	Bond Future			Buy	250	31,131.12
R186 On 07/05/2015	Bond Future			Sell	270	0.00
R186 On 07/05/2015	Bond Future			Buy	270	33,621.61
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	270	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	270	33,621.61
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	270	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	270	33,767.96
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	270	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	270	33,621.61
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	270	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	270	33,767.96
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	270	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	270	33,767.96
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	270	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	270	33,767.96
R186 On 07/05/2015	Bond Future			Sell	271	0.00
R186 On 07/05/2015	Bond Future			Buy	271	33,746.14
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	345	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	345	42,960.95
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	345	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	345	43,147.95
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	345	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	345	43,147.95
R186 On 07/05/2015	Bond Future			Sell	346	0.00
R186 On 07/05/2015	Bond Future			Buy	346	43,085.47

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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R186 On 07/05/2015	Bond Future	8.10	Put	Sell	347	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	347	43,210.00
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	347	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	347	43,398.08
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	347	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	347	43,398.08
R186 On 07/05/2015	Bond Future			Sell	348	0.00
R186 On 07/05/2015	Bond Future			Buy	348	43,334.52
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	414	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	414	51,553.14
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	414	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	414	51,777.54
R186 On 07/05/2015	Bond Future			Sell	415	0.00
R186 On 07/05/2015	Bond Future			Buy	415	51,677.66
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	415	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	415	51,902.61
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	471	0.00
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	471	58,906.33
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	472	0.00
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	472	58,775.56
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	472	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	472	59,031.40
R186 On 07/05/2015	Bond Future			Sell	473	0.00
R186 On 07/05/2015	Bond Future			Buy	473	58,900.08
R186 On 07/05/2015	Bond Future	8.10	Put	Buy	4,229	526,614.07
R186 On 07/05/2015	Bond Future	8.10	Put	Sell	4,229	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Sell	4,229	0.00
R186 On 07/05/2015	Bond Future	8.05	Put	Buy	4,229	528,906.31
R186 On 07/05/2015	Bond Future	8.00	Put	Buy	4,229	528,906.31
R186 On 07/05/2015	Bond Future	8.00	Put	Sell	4,229	0.00
R186 On 07/05/2015	Bond Future			Buy	4,240	527,983.84
R186 On 07/05/2015	Bond Future			Sell	4,240	0.00

R2037 Bond Future

2037 On 07/05/2015	Bond Future			Sell	1	0.00
2037 On 07/05/2015	Bond Future			Buy	1	103.45

R204 Bond Future

R204 On 07/05/2015	Bond Future			Sell	100	0.00
R204 On 07/05/2015	Bond Future			Buy	100	695.50
R204 On 06/08/2015	Bond Future			Sell	100	0.00

R204 On 06/08/2015	Bond Future	Buy	100	697.20
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R207 Bond Future

R207 On 07/05/2015	Bond Future	Sell	100	0.00
R207 On 07/05/2015	Bond Future	Buy	100	718.50
R207 On 06/08/2015	Bond Future	Sell	100	0.00
R207 On 06/08/2015	Bond Future	Buy	100	721.60

R208 Bond Futures

R208 On 07/05/2015	Bond Future	Sell	100	0.00
R208 On 07/05/2015	Bond Future	Buy	100	731.10
R208 On 06/08/2015	Bond Future	Sell	100	0.00
R208 On 06/08/2015	Bond Future	Buy	100	734.00

R209 Bond Future

R209 On 07/05/2015	Bond Future	Sell	3	0.00
R209 On 07/05/2015	Bond Future	Buy	3	240.44
R209 On 07/05/2015	Bond Future	Sell	3	0.00
R209 On 07/05/2015	Bond Future	Buy	3	240.44
R209 On 07/05/2015	Bond Future	Sell	4	0.00
R209 On 07/05/2015	Bond Future	Buy	4	320.59
R209 On 07/05/2015	Bond Future	Buy	10	801.46
R209 On 07/05/2015	Bond Future	Sell	10	0.00
R209 On 07/05/2015	Bond Future	Sell	100	0.00
R209 On 07/05/2015	Bond Future	Buy	100	833.10
R209 On 06/08/2015	Bond Future	Sell	100	0.00
R209 On 06/08/2015	Bond Future	Buy	100	836.90
R209 On 07/05/2015	Bond Future	Sell	150	0.00
R209 On 07/05/2015	Bond Future	Buy	150	12,015.21
R209 On 07/05/2015	Bond Future	Buy	150	12,015.21
R209 On 07/05/2015	Bond Future	Sell	150	0.00

R214 Bond Future

R214 On 04/02/2016	Bond Future	Buy	100	8,201.23
R214 On 04/02/2016	Bond Future	Sell	100	0.00
R214 On 04/02/2016	Bond Future	Buy	100	8,201.23
R214 On 04/02/2016	Bond Future	Sell	100	0.00
R214 On 07/05/2015	Bond Future	Sell	150	0.00
R214 On 07/05/2015	Bond Future	Buy	150	12,431.40

Grand Total for Daily Detailed Turnover:

36,153

4,364,758.98