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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/03/2015

TO DATE : 11/03/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>ES33 Bond Future</b>					
ES33 On 07/05/2015			Buy	2	169.92
ES33 On 07/05/2015			Sell	2	0.00
ES33 On 07/05/2015			Buy	25	2,123.98
ES33 On 07/05/2015			Sell	25	0.00
ES33 On 07/05/2015			Buy	28	2,378.86
ES33 On 07/05/2015			Sell	28	0.00
ES33 On 07/05/2015			Buy	30	2,548.78
ES33 On 07/05/2015			Sell	30	0.00
ES33 On 07/05/2015			Buy	40	3,398.37
ES33 On 07/05/2015			Sell	40	0.00
ES33 On 07/05/2015			Buy	55	4,672.76
ES33 On 07/05/2015			Sell	55	0.00

### R186 Bond Future

R186 On 07/05/2015	Bond Future			Sell	4	0.00
R186 On 07/05/2015	Bond Future			Buy	4	493.65
R186 On 07/05/2015	Bond Future	7.30	Call	Sell	4	0.00
R186 On 07/05/2015	Bond Future	7.30	Call	Buy	4	475.84
R186 On 07/05/2015	Bond Future	7.30	Call	Sell	15	0.00
R186 On 07/05/2015	Bond Future	7.30	Call	Buy	15	1,784.40
R186 On 07/05/2015	Bond Future	7.30	Call	Sell	16	0.00
R186 On 07/05/2015	Bond Future	7.30	Call	Buy	16	1,903.37
R186 On 07/05/2015	Bond Future	7.30	Call	Sell	18	0.00
R186 On 07/05/2015	Bond Future	7.30	Call	Buy	18	2,141.29
R186 On 07/05/2015	Bond Future			Sell	20	0.00
R186 On 07/05/2015	Bond Future			Buy	20	2,461.76
R186 On 07/05/2015	Bond Future	7.30	Call	Sell	21	0.00
R186 On 07/05/2015	Bond Future	7.30	Call	Buy	21	2,498.17
R186 On 07/05/2015	Bond Future	7.30	Call	Sell	24	0.00
R186 On 07/05/2015	Bond Future	7.30	Call	Buy	24	2,855.05
R186 On 07/05/2015	Bond Future			Buy	50	6,148.50
R186 On 07/05/2015	Bond Future			Sell	50	0.00
R186 On 07/05/2015	Bond Future	7.30	Call	Sell	62	0.00
R186 On 07/05/2015	Bond Future	7.30	Call	Buy	62	7,375.54
R186 On 07/05/2015	Bond Future	7.30	Call	Sell	73	0.00
R186 On 07/05/2015	Bond Future	7.30	Call	Buy	73	8,684.10
R186 On 07/05/2015	Bond Future	7.30	Call	Sell	81	0.00
R186 On 07/05/2015	Bond Future	7.30	Call	Buy	81	9,635.79
R186 On 07/05/2015	Bond Future	7.30	Call	Sell	98	0.00
R186 On 07/05/2015	Bond Future	7.30	Call	Buy	98	11,658.11
R186 On 07/05/2015	Bond Future	7.30	Call	Sell	112	0.00
R186 On 07/05/2015	Bond Future	7.30	Call	Buy	112	13,323.56
R186 On 07/05/2015	Bond Future	7.30	Call	Sell	176	0.00
R186 On 07/05/2015	Bond Future	7.30	Call	Buy	176	20,937.02
R186 On 07/05/2015	Bond Future	7.30	Call	Sell	176	0.00
R186 On 07/05/2015	Bond Future	7.30	Call	Buy	176	20,937.02
R186 On 07/05/2015	Bond Future	7.30	Call	Buy	176	20,937.02
R186 On 07/05/2015	Bond Future	7.30	Call	Sell	176	0.00
R186 On 06/08/2015	Bond Future	7.75	Call	Sell	1,000	0.00
R186 On 06/08/2015	Bond Future	7.75	Call	Buy	1,000	119,371.32
R186 On 06/08/2015	Bond Future	7.75	Call	Sell	1,000	0.00
R186 On 06/08/2015	Bond Future	7.75	Call	Buy	1,000	119,371.32
R186 On 06/08/2015	Bond Future	8.90	Put	Sell	2,850	0.00
R186 On 06/08/2015	Bond Future	8.90	Put	Buy	2,850	340,208.26
R186 On 06/08/2015	Bond Future	8.90	Put	Buy	2,850	340,208.26
R186 On 06/08/2015	Bond Future	8.90	Put	Sell	2,850	0.00

#### R2030 Bond Future

2030 On 07/05/2015	Bond Future			Sell	30	0.00
2030 On 07/05/2015	Bond Future			Buy	30	2,981.44

<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>
<b>R204 Bond Future</b>					
R204 On 07/05/2015	Bond Future		Buy	300	31,665.62
R204 On 07/05/2015	Bond Future		Sell	300	0.00
<b>R208 Bond Futures</b>					
R208 On 07/05/2015	Bond Future		Buy	9	875.38
R208 On 07/05/2015	Bond Future		Sell	9	0.00
R208 On 07/05/2015	Bond Future		Buy	9	875.38
R208 On 07/05/2015	Bond Future		Sell	9	0.00
R208 On 07/05/2015	Bond Future		Buy	250	24,268.39
R208 On 07/05/2015	Bond Future		Sell	250	0.00
<b>R209 Bond Future</b>					
R209 On 07/05/2015	Bond Future		Sell	10	0.00
R209 On 07/05/2015	Bond Future		Buy	10	791.19
<b>Grand Total for Daily Detailed Turnover:</b>				<b>9,614</b>	<b>1,130,159.43</b>