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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/03/2015

TO DATE : 12/03/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
New Inflation Linked Index					
IGOV On 07/05/2015			Sell	5	0.00
IGOV On 07/05/2015			Buy	5	11,313.15
R186 Bond Future					
R186 On 07/05/2015			Buy	4	496.88
R186 On 07/05/2015			Sell	4	0.00
R186 On 07/05/2015	7.30	Call	Buy	4	475.84
R186 On 07/05/2015	7.30	Call	Sell	4	0.00
R186 On 07/05/2015	7.30	Call	Buy	10	1,189.60
R186 On 07/05/2015	7.30	Call	Sell	10	0.00
R186 On 07/05/2015	7.30	Call	Sell	10	0.00
R186 On 07/05/2015	7.30	Call	Buy	10	1,189.60
R186 On 07/05/2015	7.30	Call	Buy	15	1,784.40
R186 On 07/05/2015	7.30	Call	Sell	15	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	16	0.00
R186 On 07/05/2015	Bond Future	7.30	Call	Buy	18	2,141.29
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	21	2,498.17
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	24	2,855.05
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	62	7,375.54
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	73	8,684.10
R186 On 07/05/2015	Bond Future	7.30	Call	Sell	73	0.00
R186 On 07/05/2015	Bond Future			Sell	80	0.00
R186 On 07/05/2015	Bond Future			Buy	80	626.00
R186 On 07/05/2015	Bond Future			Sell	80	0.00
R186 On 07/05/2015	Bond Future			Buy	80	642.32
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	81	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	98	0.00
R186 On 07/05/2015	Bond Future			Sell	104	0.00
R186 On 07/05/2015	Bond Future			Buy	104	12,894.15
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	112	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			Buy	200	24,603.86
R186 On 07/05/2015	Bond Future			Sell	200	0.00

R207 Bond Future

R207 On 07/05/2015	Bond Future			Buy	9	918.71
R207 On 07/05/2015	Bond Future			Sell	9	0.00
R207 On 07/05/2015	Bond Future			Buy	10	1,020.79
R207 On 07/05/2015	Bond Future			Sell	10	0.00
R207 On 07/05/2015	Bond Future			Sell	19	0.00
R207 On 07/05/2015	Bond Future			Buy	19	1,939.50
R207 On 07/05/2015	Bond Future			Buy	24	2,449.90
R207 On 07/05/2015	Bond Future			Sell	24	0.00
R207 On 07/05/2015	Bond Future			Buy	31	3,164.45
R207 On 07/05/2015	Bond Future			Sell	31	0.00
R207 On 07/05/2015	Bond Future			Buy	31	3,164.45
R207 On 07/05/2015	Bond Future			Sell	31	0.00
R207 On 07/05/2015	Bond Future			Buy	40	4,083.17
R207 On 07/05/2015	Bond Future			Sell	40	0.00
R207 On 07/05/2015	Bond Future			Buy	44	4,491.48
R207 On 07/05/2015	Bond Future			Sell	44	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R207 On 07/05/2015			Buy	56	5,716.43
R207 On 07/05/2015			Sell	56	0.00
R207 On 07/05/2015			Buy	56	5,716.43
R207 On 07/05/2015			Sell	56	0.00
R207 On 07/05/2015			Buy	64	6,533.06
R207 On 07/05/2015			Sell	64	0.00
R207 On 07/05/2015			Buy	76	7,758.01
R207 On 07/05/2015			Sell	76	0.00
R207 On 07/05/2015			Buy	80	8,166.33
R207 On 07/05/2015			Sell	80	0.00
R207 On 07/05/2015			Buy	98	10,003.76
R207 On 07/05/2015			Sell	98	0.00
R207 On 07/05/2015			Buy	136	13,882.76
R207 On 07/05/2015			Sell	136	0.00
R207 On 07/05/2015			Sell	774	0.00
R207 On 07/05/2015			Buy	774	79,009.25
R209 Bond Future					
R209 On 07/05/2015	7.30	Call	Sell	4	0.00
R209 On 07/05/2015	7.30	Call	Buy	4	316.78
R209 On 07/05/2015	7.30	Call	Sell	15	0.00
R209 On 07/05/2015	7.30	Call	Buy	15	1,187.93
R209 On 07/05/2015	7.30	Call	Sell	16	0.00
R209 On 07/05/2015	7.30	Call	Buy	16	1,267.13
R209 On 07/05/2015	7.30	Call	Sell	18	0.00
R209 On 07/05/2015	7.30	Call	Buy	18	1,425.52
R209 On 07/05/2015	7.30	Call	Sell	21	0.00
R209 On 07/05/2015	7.30	Call	Buy	21	1,663.10
R209 On 07/05/2015	7.30	Call	Sell	24	0.00
R209 On 07/05/2015	7.30	Call	Buy	24	1,900.52
R209 On 07/05/2015	7.30	Call	Sell	62	0.00
R209 On 07/05/2015	7.30	Call	Buy	62	4,910.11
R209 On 07/05/2015	7.30	Call	Sell	73	0.00
R209 On 07/05/2015	7.30	Call	Buy	73	5,781.26
R209 On 07/05/2015	7.30	Call	Sell	81	0.00
R209 On 07/05/2015	7.30	Call	Buy	81	6,414.82
R209 On 07/05/2015	7.30	Call	Sell	98	0.00
R209 On 07/05/2015	7.30	Call	Buy	98	7,761.14
R209 On 07/05/2015	7.30	Call	Sell	112	0.00
R209 On 07/05/2015	7.30	Call	Buy	112	8,869.88
R209 On 07/05/2015	7.30	Call	Sell	176	0.00
R209 On 07/05/2015	7.30	Call	Buy	176	13,938.38

Grand Total for Daily Detailed Turnover:

3,441

349,682.86