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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/03/2015

TO DATE : 31/03/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>All Bond Index</b>					
ALBI On 07/05/2015			Sell	13	0.00
ALBI On 07/05/2015			Buy	13	64,659.40
<b>R186 Bond Future</b>					
R186 On 07/05/2015			Sell	50	0.00
R186 On 07/05/2015			Buy	50	6,156.86
R186 On 07/05/2015			Buy	50	6,156.71
R186 On 07/05/2015			Sell	50	0.00
R186 On 07/05/2015			Buy	50	6,156.86
R186 On 07/05/2015			Sell	50	0.00
R186 On 07/05/2015			Buy	100	12,336.09
R186 On 07/05/2015			Sell	100	0.00
R186 On 07/05/2015			Sell	100	0.00
R186 On 07/05/2015			Buy	100	12,323.50

R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,336.39

**R2030 Bond Future**

2030 On 07/05/2015	Bond Future	Sell	2	0.00
2030 On 07/05/2015	Bond Future	Buy	2	199.36
2030 On 07/05/2015	Bond Future	Sell	3	0.00
2030 On 07/05/2015	Bond Future	Buy	3	299.03
2030 On 07/05/2015	Bond Future	Sell	4	0.00
2030 On 07/05/2015	Bond Future	Buy	4	398.71
2030 On 07/05/2015	Bond Future	Sell	6	0.00
2030 On 07/05/2015	Bond Future	Buy	6	598.07
2030 On 07/05/2015	Bond Future	Sell	7	0.00
2030 On 07/05/2015	Bond Future	Buy	7	697.75
2030 On 07/05/2015	Bond Future	Sell	7	0.00
2030 On 07/05/2015	Bond Future	Buy	7	697.75
2030 On 07/05/2015	Bond Future	Sell	8	0.00
2030 On 07/05/2015	Bond Future	Buy	8	797.42
2030 On 07/05/2015	Bond Future	Sell	9	0.00
2030 On 07/05/2015	Bond Future	Buy	9	897.10
2030 On 07/05/2015	Bond Future	Sell	9	0.00
2030 On 07/05/2015	Bond Future	Buy	9	897.10
2030 On 07/05/2015	Bond Future	Sell	10	0.00
2030 On 07/05/2015	Bond Future	Buy	10	996.78
2030 On 07/05/2015	Bond Future	Sell	10	0.00
2030 On 07/05/2015	Bond Future	Buy	10	996.78
2030 On 07/05/2015	Bond Future	Sell	12	0.00
2030 On 07/05/2015	Bond Future	Buy	12	1,196.14
2030 On 07/05/2015	Bond Future	Sell	21	0.00
2030 On 07/05/2015	Bond Future	Buy	21	2,093.24
2030 On 07/05/2015	Bond Future	Sell	23	0.00
2030 On 07/05/2015	Bond Future	Buy	23	2,292.59
2030 On 07/05/2015	Bond Future	Sell	23	0.00
2030 On 07/05/2015	Bond Future	Buy	23	2,292.59
2030 On 07/05/2015	Bond Future	Sell	35	0.00
2030 On 07/05/2015	Bond Future	Buy	35	3,488.73
2030 On 07/05/2015	Bond Future	Sell	35	0.00
2030 On 07/05/2015	Bond Future	Buy	35	3,488.73
2030 On 07/05/2015	Bond Future	Sell	38	0.00
2030 On 07/05/2015	Bond Future	Buy	38	3,787.76
2030 On 07/05/2015	Bond Future	Sell	40	0.00
2030 On 07/05/2015	Bond Future	Buy	40	3,987.12
2030 On 07/05/2015	Bond Future	Sell	45	0.00
2030 On 07/05/2015	Bond Future	Buy	45	4,485.51
2030 On 07/05/2015	Bond Future	Sell	65	0.00
2030 On 07/05/2015	Bond Future	Buy	65	6,479.07

<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>
2030 On 07/05/2015	Bond Future		Sell	69	0.00
2030 On 07/05/2015	Bond Future		Buy	69	6,877.78
2030 On 07/05/2015	Bond Future		Sell	99	0.00
2030 On 07/05/2015	Bond Future		Buy	99	9,868.12
2030 On 07/05/2015	Bond Future		Sell	146	0.00
2030 On 07/05/2015	Bond Future		Buy	146	14,552.99
2030 On 07/05/2015	Bond Future		Sell	187	0.00
2030 On 07/05/2015	Bond Future		Buy	187	18,639.79
2030 On 07/05/2015	Bond Future		Sell	327	0.00
2030 On 07/05/2015	Bond Future		Buy	327	32,594.71
2030 On 07/05/2015	Bond Future		Sell	1,240	0.00
2030 On 07/05/2015	Bond Future		Buy	1,240	123,600.74
<b>Grand Total for Daily Detailed Turnover:</b>				<b>2,943</b>	<b>367,327.29</b>