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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/04/2015

TO DATE : 14/04/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>All Bond Index</b>					
ALBI On 07/05/2015			Buy	1	4,992.45
ALBI On 07/05/2015			Sell	1	0.00
ALBI On 06/08/2015			Buy	1	5,071.09
ALBI On 06/08/2015			Sell	1	0.00
ALBI On 06/08/2015			Buy	1	5,071.09
ALBI On 06/08/2015			Sell	1	0.00
<b>Govi Total Return Index</b>					
GOVI On 07/05/2015	GOVI		Buy	4	19,795.76
GOVI On 07/05/2015	GOVI		Sell	4	0.00
<b>R186 Bond Future</b>					
R186 On 06/08/2015			Sell	4	0.00
R186 On 06/08/2015			Buy	4	484.69

R186 On 07/05/2015	Bond Future			Buy	9	1,125.02
R186 On 07/05/2015	Bond Future			Sell	9	0.00
R186 On 06/08/2015	Bond Future			Sell	11	0.00
R186 On 06/08/2015	Bond Future			Buy	11	1,332.88
R186 On 07/05/2015	Bond Future			Buy	13	1,625.03
R186 On 07/05/2015	Bond Future			Sell	13	0.00
R186 On 06/08/2015	Bond Future			Sell	14	0.00
R186 On 06/08/2015	Bond Future			Buy	14	1,696.40
R186 On 06/08/2015	Bond Future			Sell	16	0.00
R186 On 06/08/2015	Bond Future			Buy	16	1,938.74
R186 On 07/05/2015	Bond Future			Buy	28	3,500.06
R186 On 07/05/2015	Bond Future			Sell	28	0.00
R186 On 07/05/2015	Bond Future			Buy	29	3,625.07
R186 On 07/05/2015	Bond Future			Sell	29	0.00
R186 On 06/08/2015	Bond Future			Sell	45	0.00
R186 On 06/08/2015	Bond Future			Buy	45	5,452.71
R186 On 06/08/2015	Bond Future			Sell	50	0.00
R186 On 06/08/2015	Bond Future			Buy	50	6,058.57
R186 On 07/05/2015	Bond Future			Buy	60	7,500.14
R186 On 07/05/2015	Bond Future			Sell	60	0.00
R186 On 07/05/2015	Bond Future			Buy	100	12,443.66
R186 On 07/05/2015	Bond Future			Sell	100	0.00
R186 On 06/08/2015	Bond Future			Buy	140	16,963.99
R186 On 06/08/2015	Bond Future			Sell	140	0.00
R186 On 07/05/2015	Bond Future			Sell	150	0.00
R186 On 07/05/2015	Bond Future			Buy	150	18,665.04
R186 On 07/05/2015	Bond Future			Buy	150	18,685.79
R186 On 07/05/2015	Bond Future			Sell	150	0.00
R186 On 07/05/2015	Bond Future			Buy	267	33,375.60
R186 On 07/05/2015	Bond Future			Sell	267	0.00
R186 On 07/05/2015	Bond Future			Sell	406	0.00
R186 On 07/05/2015	Bond Future			Buy	406	50,750.91

**R202 Bond Future**

R202 On 07/05/2015	Bond Future			Sell	20	0.00
R202 On 07/05/2015	Bond Future			Buy	20	4,852.16
R202 On 07/05/2015	Bond Future			Buy	20	4,852.16
R202 On 07/05/2015	Bond Future			Sell	20	0.00

**R203 Bond Future**

R203 On 06/08/2015	Bond Future	7.84	Put	Sell	5,000	0.00
R203 On 06/08/2015	Bond Future	7.84	Put	Buy	5,000	528,537.05

**R2030 Bond Future**

2030 On 07/05/2015	Bond Future			Buy	30	3,020.96
2030 On 07/05/2015	Bond Future			Sell	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R2037 Bond Future</b>					
2037 On 07/05/2015			Buy	16	1,658.08
2037 On 07/05/2015			Sell	16	0.00
2037 On 06/08/2015			Sell	32	0.00
2037 On 06/08/2015			Buy	32	3,232.69
2037 On 07/05/2015			Buy	40	4,145.19
2037 On 07/05/2015			Sell	40	0.00
2037 On 07/05/2015			Buy	49	5,077.86
2037 On 07/05/2015			Sell	49	0.00
2037 On 07/05/2015			Sell	55	0.00
2037 On 07/05/2015			Buy	55	5,699.63
2037 On 07/05/2015			Buy	55	5,699.63
2037 On 07/05/2015			Sell	55	0.00
2037 On 06/08/2015			Buy	80	8,081.73
2037 On 06/08/2015			Sell	80	0.00
2037 On 06/08/2015			Sell	97	0.00
2037 On 06/08/2015			Buy	97	9,799.10
2037 On 06/08/2015			Sell	111	0.00
2037 On 06/08/2015			Buy	111	11,213.41
2037 On 07/05/2015			Buy	162	16,788.01
2037 On 07/05/2015			Sell	162	0.00
2037 On 07/05/2015			Buy	178	18,446.09
2037 On 07/05/2015			Sell	178	0.00
2037 On 06/08/2015			Sell	323	0.00
2037 On 06/08/2015			Buy	323	32,630.00
2037 On 06/08/2015			Sell	356	0.00
2037 On 06/08/2015			Buy	356	35,963.71
2037 On 07/05/2015			Sell	445	0.00
2037 On 07/05/2015			Buy	445	46,115.22
2037 On 06/08/2015			Buy	999	100,920.65
2037 On 06/08/2015			Sell	999	0.00
<b>R204 Bond Future</b>					
R204 On 07/05/2015			Buy	28	2,960.43
R204 On 07/05/2015			Sell	28	0.00
<b>R2044 Bond Future</b>					
2044 On 07/05/2015			Sell	30	0.00
2044 On 07/05/2015			Buy	30	3,177.42
2044 On 07/05/2015			Buy	30	3,177.42

2044 On 07/05/2015	Bond Future	Sell	30	0.00
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**R2048 Bond Future**

R248 On 06/08/2015	Bond Future	Sell	2	0.00
R248 On 06/08/2015	Bond Future	Buy	2	214.60
R248 On 06/08/2015	Bond Future	Sell	4	0.00
R248 On 06/08/2015	Bond Future	Buy	4	429.19
R248 On 06/08/2015	Bond Future	Sell	5	0.00
R248 On 06/08/2015	Bond Future	Buy	5	536.49
R248 On 06/08/2015	Bond Future	Sell	6	0.00
R248 On 06/08/2015	Bond Future	Buy	6	643.79
R248 On 06/08/2015	Bond Future	Sell	18	0.00
R248 On 06/08/2015	Bond Future	Buy	18	1,931.36
R248 On 06/08/2015	Bond Future	Sell	20	0.00
R248 On 06/08/2015	Bond Future	Buy	20	2,145.96
R248 On 06/08/2015	Bond Future	Buy	55	5,901.38
R248 On 06/08/2015	Bond Future	Sell	55	0.00
R248 On 07/05/2015	Bond Future	Sell	73	0.00
R248 On 07/05/2015	Bond Future	Buy	73	7,710.02
R248 On 07/05/2015	Bond Future	Buy	73	7,710.02
R248 On 07/05/2015	Bond Future	Sell	73	0.00

**R207 Bond Future**

R207 On 07/05/2015	Bond Future	Sell	30	0.00
R207 On 07/05/2015	Bond Future	Buy	30	3,071.29
R207 On 07/05/2015	Bond Future	Sell	35	0.00
R207 On 07/05/2015	Bond Future	Buy	35	3,583.18
R207 On 07/05/2015	Bond Future	Sell	40	0.00
R207 On 07/05/2015	Bond Future	Buy	40	4,095.06
R207 On 07/05/2015	Bond Future	Sell	50	0.00
R207 On 07/05/2015	Bond Future	Buy	50	5,118.82
R207 On 07/05/2015	Bond Future	Sell	55	0.00
R207 On 07/05/2015	Bond Future	Buy	55	5,630.70
R207 On 07/05/2015	Bond Future	Sell	60	0.00
R207 On 07/05/2015	Bond Future	Buy	60	6,142.59
R207 On 07/05/2015	Bond Future	Sell	60	0.00
R207 On 07/05/2015	Bond Future	Buy	60	6,142.59
R207 On 07/05/2015	Bond Future	Sell	100	0.00
R207 On 07/05/2015	Bond Future	Buy	100	731.80
R207 On 07/05/2015	Bond Future	Sell	110	0.00
R207 On 07/05/2015	Bond Future	Buy	110	11,261.41
R207 On 07/05/2015	Bond Future	Buy	120	12,255.93
R207 On 07/05/2015	Bond Future	Sell	120	0.00
R207 On 07/05/2015	Bond Future	Sell	120	0.00
R207 On 07/05/2015	Bond Future	Buy	120	12,255.93
R207 On 07/05/2015	Bond Future	Sell	130	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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R207 On 07/05/2015	Bond Future		Buy	130	13,308.94
R207 On 07/05/2015	Bond Future		Sell	150	0.00
R207 On 07/05/2015	Bond Future		Buy	150	15,356.46
R207 On 07/05/2015	Bond Future		Sell	170	0.00
R207 On 07/05/2015	Bond Future		Buy	170	17,403.99
R207 On 07/05/2015	Bond Future		Sell	170	0.00
R207 On 07/05/2015	Bond Future		Buy	170	17,403.99
R207 On 07/05/2015	Bond Future		Sell	240	0.00
R207 On 07/05/2015	Bond Future		Buy	240	24,570.34
R207 On 07/05/2015	Bond Future		Sell	240	0.00
R207 On 07/05/2015	Bond Future		Buy	240	24,570.34
R207 On 07/05/2015	Bond Future		Sell	280	0.00
R207 On 07/05/2015	Bond Future		Buy	280	28,665.40
R207 On 07/05/2015	Bond Future		Sell	430	0.00
R207 On 07/05/2015	Bond Future		Buy	430	44,021.86
R207 On 07/05/2015	Bond Future		Sell	440	0.00
R207 On 07/05/2015	Bond Future		Buy	440	45,045.63
R207 On 07/05/2015	Bond Future		Sell	770	0.00
R207 On 07/05/2015	Bond Future		Buy	770	78,829.85
R207 On 07/05/2015	Bond Future		Buy	3,460	354,222.45
R207 On 07/05/2015	Bond Future		Sell	3,460	0.00

**R208 Bond Futures**

R208 On 07/05/2015	Bond Future		Sell	6	0.00
R208 On 07/05/2015	Bond Future		Buy	6	586.92
R208 On 07/05/2015	Bond Future		Buy	42	4,084.00
R208 On 07/05/2015	Bond Future		Sell	42	0.00
R208 On 07/05/2015	Bond Future		Buy	127	12,410.87
R208 On 07/05/2015	Bond Future		Sell	127	0.00
R208 On 07/05/2015	Bond Future		Buy	127	12,410.87
R208 On 07/05/2015	Bond Future		Sell	127	0.00

**R209 Bond Future**

R209 On 07/05/2015	Bond Future		Buy	20	1,617.37
R209 On 07/05/2015	Bond Future		Sell	20	0.00
R209 On 07/05/2015	Bond Future		Buy	56	4,528.63
R209 On 07/05/2015	Bond Future		Sell	56	0.00
R209 On 07/05/2015	Bond Future		Buy	66	5,337.31
R209 On 07/05/2015	Bond Future		Sell	66	0.00
R209 On 07/05/2015	Bond Future		Buy	78	6,307.73
R209 On 07/05/2015	Bond Future		Sell	78	0.00

R209 On 07/05/2015	Bond Future	Buy	560	45,286.26
R209 On 07/05/2015	Bond Future	Sell	560	0.00
R209 On 07/05/2015	Bond Future	Sell	780	0.00
R209 On 07/05/2015	Bond Future	Buy	780	63,077.30
<b>R213 Bond Future</b>				
R213 On 07/05/2015	Bond Future	Buy	30	2,716.31
R213 On 07/05/2015	Bond Future	Sell	30	0.00
<b>R214 Bond Future</b>				
R214 On 07/05/2015	Bond Future	Sell	200	0.00
R214 On 07/05/2015	Bond Future	Buy	200	16,337.73
R214 On 07/05/2015	Bond Future	Buy	200	16,337.73
R214 On 07/05/2015	Bond Future	Sell	200	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>19,463</b>	<b>2,028,153.68</b>