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**INTEREST RATE AND CURRENCY DERIVATIVES** 

**DERIVATIVES DAILY DETAILED TURNOVER REPORT** 

FROM DATE : 02/09/2015 TO DATE : 02/09/2015

Johannesburg Stock Exchange

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Registration number: 2005/022939/06

VAT number: 4080119391

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 05/11/2015 Bond Future	8.75	Put	Sell	1	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Buy	1	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Sell	1	0.00
R186 On 05/11/2015 Bond Future	8.55	Put	Sell	1	0.00
R186 On 05/11/2015 Bond Future	8.55	Put	Buy	1	0.00
R186 On 05/11/2015 Bond Future	8.55	Put	Sell	1	0.00
R186 On 05/11/2015 Bond Future	8.55	Put	Buy	1	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Buy	1	0.00
R186 On 05/11/2015 Bond Future	8.45	Put	Sell	1	0.00
R186 On 05/11/2015 Bond Future	8.45	Put	Buy	1	0.00
R186 On 05/11/2015 Bond Future	8.45	Put	Sell	1	0.00
R186 On 05/11/2015 Bond Future	8.45	Put	Buy	1	0.00
R186 On 05/11/2015 Bond Future	8.55	Put	Buy	1	0.00
R186 On 05/11/2015 Bond Future	8.55	Put	Sell	1	0.00

R186 On 05/11/2015	Bond Future	8.55	Put	Buy	1	0.00
R186 On 05/11/2015	Bond Future	8.55	Put	Sell	1	0.00
R186 On 05/11/2015		8.55	Put	Buy	1	0.00
R186 On 05/11/2015		8.55	Put	Sell	1	0.00
R186 On 05/11/2015		8.55	Put	Sell	1	0.00
R186 On 05/11/2015		8.55	Put	Buy	1	0.00
R186 On 05/11/2015		8.55	Put	Sell	1	0.00
R186 On 05/11/2015		8.55	Put	Buy	1	0.00
R186 On 05/11/2015				-	1	
		8.50	Put	Sell	1	0.00
R186 On 05/11/2015		8.50	Put	Buy	1	0.00
R186 On 05/11/2015		8.50	Put	Sell	1	0.00
R186 On 05/11/2015		8.50	Put	Buy	1	0.00
R186 On 05/11/2015		8.45	Put	Sell	1	0.00
R186 On 05/11/2015		8.45	Put	Buy	1	0.00
R186 On 05/11/2015		8.45	Put	Sell	1	0.00
R186 On 05/11/2015	Bond Future	8.45	Put	Buy	1	0.00
R186 On 05/11/2015	Bond Future	8.45	Put	Sell	1	0.00
R186 On 05/11/2015	Bond Future	8.45	Put	Buy	1	0.00
R186 On 05/11/2015	Bond Future	8.50	Put	Sell	1	0.00
R186 On 05/11/2015	Bond Future	8.50	Put	Buy	1	0.00
R186 On 05/11/2015	Bond Future	8.50	Put	Sell	1	0.00
R186 On 05/11/2015	Bond Future	8.50	Put	Buy	1	0.00
R186 On 05/11/2015		8.50	Put	Sell	1	0.00
R186 On 05/11/2015		8.50	Put	Buy	1	0.00
R186 On 05/11/2015		8.50	Put	Sell	1	0.00
R186 On 05/11/2015		8.50	Put	Buy	1	0.00
R186 On 05/11/2015		8.50	Put	Sell	1	0.00
R186 On 05/11/2015		8.50	Put	Buy	1	0.00
R186 On 05/11/2015		8.50	Put	Sell	1	0.00
R186 On 05/11/2015		8.50	Put	Buy	1	0.00
R186 On 05/11/2015			Put	-	2	0.00
		8.75		Sell	2	
R186 On 05/11/2015		8.75	Put	Buy	2	0.00
R186 On 05/11/2015		8.75	Put	Sell	2	0.00
R186 On 05/11/2015		8.75	Put	Buy	2	0.00
R186 On 05/11/2015		8.75	Put	Sell	2	0.00
R186 On 05/11/2015		8.75	Put	Buy	2	0.00
R186 On 05/11/2015		8.75	Put	Sell	2	0.00
R186 On 05/11/2015		8.75	Put	Buy	2	0.00
R186 On 05/11/2015		8.55	Put	Sell	2	0.00
R186 On 05/11/2015	Bond Future	8.55	Put	Buy	2	0.00
R186 On 05/11/2015	Bond Future	8.55	Put	Sell	2	0.00
R186 On 05/11/2015	Bond Future	8.55	Put	Buy	2	0.00
R186 On 05/11/2015	Bond Future	8.55	Put	Sell	2	0.00
R186 On 05/11/2015	Bond Future	8.55	Put	Sell	2	0.00
R186 On 05/11/2015	Bond Future	8.55	Put	Buy	2	0.00
R186 On 05/11/2015	Bond Future	8.45	Put	Sell	2	0.00

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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 05/11/2015 Bond Fu	ture 8.45	Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.45	Put	Sell	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.45	Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.55	Put	Sell	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.55	Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.55	Put	Sell	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.55	Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.55	Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.50	Put	Sell	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.50	Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.45	Put	Sell	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.45	Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.45	Put	Sell	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.45	Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.45	Put	Sell	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.45	Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.45	Put	Sell	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.45	Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu		Put	Sell	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.45	Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu		Put	Sell	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.45	Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu	ture 8.45	Put	Sell	2	0.00
R186 On 05/11/2015 Bond Fu		Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu		Put	Sell	2	0.00
R186 On 05/11/2015 Bond Fu		Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu		Put	Sell	2	0.00
R186 On 05/11/2015 Bond Fu		Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu		Put	Sell	2	0.00
R186 On 05/11/2015 Bond Fu		Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu		Put	Sell	2	0.00
R186 On 05/11/2015 Bond Fu		Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu		Put	Sell	2	0.00
R186 On 05/11/2015 Bond Fu		Put	Buy	2	0.00
R186 On 05/11/2015 Bond Fu		Put	Sell	3	0.00
R186 On 05/11/2015 Bond Fu		Put	Buy	3	0.00
R186 On 05/11/2015 Bond Fu		Put	Buy	3	0.00
R186 On 05/11/2015 Bond Fu		Put	Sell	3	0.00
R186 On 05/11/2015 Bond Fu		Put	Buy	3	0.00
R186 On 05/11/2015 Bond Fu		Put	Sell	3	0.00
R186 On 05/11/2015 Bond Fu		Put	Buy	3	0.00
R186 On 05/11/2015 Bond Fu		Put	Sell	3	0.00

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R186 On 05/11/2015	Bond Future	8.50	Put	Sell	3	0.00
R186 On 05/11/2015	Bond Future	8.50	Put	Buy	3	0.00
R186 On 05/11/2015	Bond Future	8.50	Put	Sell	3	0.00
R186 On 05/11/2015	Bond Future	8.50	Put	Buy	3	0.00
R186 On 05/11/2015	Bond Future	8.50	Put	Sell	3	0.00
R186 On 05/11/2015		8.50	Put	Buy	3	0.00
R186 On 05/11/2015		8.45	Put	Sell	3	0.00
R186 On 05/11/2015		8.45	Put	Buy	3	0.00
R186 On 05/11/2015		8.45	Put	Sell	3	0.00
R186 On 05/11/2015		8.45	Put	Buy	3	0.00
R186 On 05/11/2015		8.75	Put	Sell	4	0.00
R186 On 05/11/2015		8.75	Put	Buy	4	0.00
R186 On 05/11/2015		8.75	Put	Sell	4	0.00
R186 On 05/11/2015		8.75	Put	Buy	4	0.00
R186 On 05/11/2015		8.75	Put	Sell	4	0.00
R186 On 05/11/2015		8.75	Put	Buy	4	0.00
R186 On 05/11/2015		8.75	Put	Sell	<del>4</del> Δ	0.00
R186 On 05/11/2015		8.75	Put	Buy	4	0.00
R186 On 05/11/2015		8.50	Put	Sell	4	0.00
R186 On 05/11/2015		8.50	Put	Buy	4	0.00
R186 On 05/11/2015		8.75	Put	Sell	5	0.00
R186 On 05/11/2015			Put		5	0.00
R186 On 05/11/2015		8.75 9.75	Put	Buy	5	0.00
		8.75		Sell	5	
R186 On 05/11/2015		8.75	Put	Buy	5	0.00
R186 On 05/11/2015		8.55	Put	Sell	5	0.00
R186 On 05/11/2015		8.55	Put	Buy		0.00
R186 On 05/11/2015		8.55	Put	Buy	5	0.00
R186 On 05/11/2015		8.45	Put	Sell	5	0.00
R186 On 05/11/2015		8.45	Put	Buy	5	0.00
R186 On 05/11/2015		8.55	Put	Sell	5	0.00
R186 On 05/11/2015		8.45	Put	Sell	5	0.00
R186 On 05/11/2015		8.45	Put	Buy	5	0.00
R186 On 05/11/2015		8.45	Put	Sell	5	0.00
R186 On 05/11/2015		8.45	Put	Buy	5	0.00
R186 On 05/11/2015		8.50	Put	Sell	5	0.00
R186 On 05/11/2015		8.50	Put	Buy	5	0.00
R186 On 05/11/2015		8.50	Put	Sell	6	0.00
R186 On 05/11/2015		8.50	Put	Buy	6	0.00
R186 On 05/11/2015		8.75	Put	Sell	7	0.00
R186 On 05/11/2015		8.75	Put	Buy	7	0.00
R186 On 05/11/2015		8.55	Put	Buy	7	0.00
R186 On 05/11/2015		8.55	Put	Sell	7	0.00
R186 On 05/11/2015		8.45	Put	Sell	7	0.00
R186 On 05/11/2015		8.45	Put	Buy	7	0.00
R186 On 05/11/2015		8.75	Put	Sell	8	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 05/11/2015 Bond Future	8.55	Put	Sell	8	0.00
R186 On 05/11/2015 Bond Future	8.55	Put	Buy	8	0.00
R186 On 05/11/2015 Bond Future	8.55	Put	Buy	8	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Sell	8	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Buy	8	0.00
R186 On 05/11/2015 Bond Future	8.55	Put	Sell	8	0.00
R186 On 05/11/2015 Bond Future	8.45	Put	Sell	8	0.00
R186 On 05/11/2015 Bond Future	8.45	Put	Buy	8	0.00
R186 On 05/11/2015 Bond Future	8.45	Put	Sell	8	0.00
R186 On 05/11/2015 Bond Future	8.45	Put	Buy	8	0.00
R186 On 05/11/2015 Bond Future	8.50	Put	Sell	8	0.00
R186 On 05/11/2015 Bond Future	8.50	Put	Buy	8	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Sell	9	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Buy	9	0.00
R186 On 05/11/2015 Bond Future	8.55	Put	Sell	9	0.00
R186 On 05/11/2015 Bond Future	8.55	Put	Buy	9	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Sell	9	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Buy	9	0.00
R186 On 05/11/2015 Bond Future	8.50	Put	Sell	9	0.00
R186 On 05/11/2015 Bond Future	8.50	Put	Buy	9	0.00
R186 On 05/11/2015 Bond Future	8.45	Put	Sell	9	0.00
R186 On 05/11/2015 Bond Future	8.45	Put	Buy	9	0.00
R186 On 05/11/2015 Bond Future	8.50	Put	Sell	9	0.00
R186 On 05/11/2015 Bond Future	8.50	Put	Buy	9	0.00
R186 On 05/11/2015 Bond Future			Buy	10	0.00
R186 On 05/11/2015 Bond Future			Sell	10	0.00
R186 On 05/11/2015 Bond Future			Buy	10	0.00
R186 On 05/11/2015 Bond Future			Sell	10	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Sell	10	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Buy	10	0.00
R186 On 05/11/2015 Bond Future	8.45	Put	Sell	10	0.00
R186 On 05/11/2015 Bond Future	8.45	Put	Buy	10	0.00
R186 On 05/11/2015 Bond Future	8.55	Put	Sell	11	0.00
R186 On 05/11/2015 Bond Future	8.55	Put	Buy	11	0.00
R186 On 05/11/2015 Bond Future	8.55	Put	Sell	11	0.00
R186 On 05/11/2015 Bond Future	8.55	Put	Buy	11	0.00
R186 On 05/11/2015 Bond Future	8.50	Put	Sell	11	0.00
R186 On 05/11/2015 Bond Future	8.50	Put	Buy	11	0.00
R186 On 05/11/2015 Bond Future	8.50	Put	Sell	11	0.00
R186 On 05/11/2015 Bond Future	8.50	Put	Buy	11	0.00
R186 On 05/11/2015 Bond Future	8.45	Put	Sell	11	0.00
R186 On 05/11/2015 Bond Future	8.45	Put	Buy	11	0.00

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R186 On 05/11/2015 Bond Future			Buy	15	0.00
R186 On 05/11/2015 Bond Future			Sell	15	0.00
R186 On 05/11/2015 Bond Future			Buy	15	0.00
R186 On 05/11/2015 Bond Future			Sell	15	0.00
	0.75	D. 4			
R186 On 05/11/2015 Bond Future	8.75	Put	Sell	15	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Buy	15	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Sell	21	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Buy	21	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Sell	21	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Buy	21	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Sell	22	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Buy	22	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Sell	28	0.00
R186 On 05/11/2015 Bond Future	8.75	Put	Buy	28	0.00
R186 On 05/11/2015 Bond Future			Buy	2,490	0.00
R186 On 05/11/2015 Bond Future			Sell	2,490	0.00
R186 On 05/11/2015 Bond Future			Sell	2,500	0.00
R186 On 05/11/2015 Bond Future			Buy	2,500	0.00
R186 On 05/11/2015 Bond Future			Sell	2,500	
					0.00
R186 On 05/11/2015 Bond Future			Buy	2,500	0.00
R186 On 05/11/2015 Bond Future			Sell	2,500	0.00
R186 On 05/11/2015 Bond Future			Buy	2,500	0.00
R186 On 05/11/2015 Bond Future			Buy	2,500	0.00
R186 On 05/11/2015 Bond Future			Sell	2,500	0.00
R186 On 05/11/2015 Bond Future			Sell	2,500	0.00
R186 On 05/11/2015 Bond Future			Buy	2,500	0.00
			- <del></del> - <del>-</del> -	_,,	
R202 Bond Future					
R202 On 05/11/2015 Bond Future			Sell	75	0.00
R202 On 05/11/2015 Bond Future			Buy	75	0.00
			,	. •	0.00
R204 Bond Future					
R204 On 05/11/2015 Bond Future			Sell	28	0.00
R204 On 05/11/2015 Bond Future			Buy	28	0.00
R204 On 05/11/2015 Bond Future			Sell	89	0.00
R204 On 05/11/2015 Bond Future			Buy	89	0.00
R204 On 05/11/2015 Bond Future			Sell	119	0.00
R204 On 05/11/2015 Bond Future			Buy	119	0.00
R204 On 05/11/2015 Bond Future			Sell	119	0.00
R204 On 05/11/2015 Bond Future			Buy	119	0.00
R204 On 05/11/2015 Bond Future			Buy	119	0.00
R204 On 05/11/2015 Bond Future			Sell	119	0.00
R204 On 05/11/2015 Bond Future			Sell	142	0.00
R204 On 05/11/2015 Bond Future			Buy	142	0.00
R204 On 05/11/2015 Bond Future			Buy	142	0.00
R204 On 05/11/2015 Bond Future			Sell	142	0.00
S					0.00

Contract	Strike C/P	Buy/Sell	No. of Contracts	
R204 On 05/11/2015 Bond Future		Sell	142	0.00
R204 On 05/11/2015 Bond Future		Buy	142	0.00
R204 On 05/11/2015 Bond Future		Buy	283	0.00
R204 On 05/11/2015 Bond Future		Sell	283	0.00
R204 On 05/11/2015 Bond Future		Buy	283	0.00
R204 On 05/11/2015 Bond Future		Sell	283	0.00
R204 On 05/11/2015 Bond Future		Sell	760	0.00
R204 On 05/11/2015 Bond Future		Buy	760	0.00
R204 On 05/11/2015 Bond Future		Sell	1,541	0.00
R204 On 05/11/2015 Bond Future		Buy	1,541	0.00
R204 On 05/11/2015 Bond Future		Sell	4,045	0.00
R204 On 05/11/2015 Bond Future		Buy	4,045	0.00
Grand Total for Daily Detailed Turnover:			23,405	0.00