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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/01/2015

TO DATE : 08/01/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 05/02/2015			Buy	1	122.82
R186 On 05/02/2015			Sell	1	0.00
R186 On 05/02/2015			Sell	2	0.00
R186 On 05/02/2015			Buy	2	246.62
R186 On 05/02/2015			Buy	2	246.62
R186 On 05/02/2015			Sell	2	0.00
R186 On 05/02/2015			Buy	4	492.58
R186 On 05/02/2015			Sell	4	0.00
R186 On 05/02/2015			Buy	10	1,231.46
R186 On 05/02/2015			Sell	10	0.00
R186 On 05/02/2015			Buy	14	1,719.51
R186 On 05/02/2015			Sell	14	0.00
R186 On 05/02/2015			Buy	26	3,193.38
R186 On 05/02/2015			Sell	26	0.00

R186 On 05/02/2015	Bond Future	Buy	86	10,562.73
R186 On 05/02/2015	Bond Future	Sell	86	0.00
R186 On 05/02/2015	Bond Future	Buy	105	12,896.35
R186 On 05/02/2015	Bond Future	Sell	105	0.00
R186 On 05/02/2015	Bond Future	Buy	133	16,378.44
R186 On 05/02/2015	Bond Future	Sell	133	0.00
R186 On 05/02/2015	Bond Future	Buy	162	19,949.68
R186 On 05/02/2015	Bond Future	Sell	162	0.00
R186 On 05/02/2015	Bond Future	Buy	174	21,371.10
R186 On 05/02/2015	Bond Future	Sell	174	0.00
R186 On 05/02/2015	Bond Future	Buy	227	27,880.68
R186 On 05/02/2015	Bond Future	Sell	227	0.00
R186 On 05/02/2015	Bond Future	Buy	432	53,059.27
R186 On 05/02/2015	Bond Future	Sell	432	0.00
R186 On 05/02/2015	Bond Future	Buy	500	61,727.38
R186 On 05/02/2015	Bond Future	Sell	500	0.00
R186 On 05/02/2015	Bond Future	Buy	500	61,731.80
R186 On 05/02/2015	Bond Future	Sell	500	0.00
R186 On 05/02/2015	Bond Future	Buy	704	86,694.92
R186 On 05/02/2015	Bond Future	Sell	704	0.00
R186 On 05/02/2015	Bond Future	Buy	805	99,132.69
R186 On 05/02/2015	Bond Future	Sell	805	0.00
R186 On 05/02/2015	Bond Future	Buy	1,636	201,467.18
R186 On 05/02/2015	Bond Future	Sell	1,636	0.00
R186 On 05/02/2015	Bond Future	Buy	2,134	262,793.99
R186 On 05/02/2015	Bond Future	Sell	2,134	0.00
R186 On 05/02/2015	Bond Future	Buy	4,072	501,451.33
R186 On 05/02/2015	Bond Future	Sell	4,072	0.00
R186 On 05/02/2015	Bond Future	Sell	9,660	0.00
R186 On 05/02/2015	Bond Future	Buy	9,660	1,189,592.29

R212 Bond Future

R212 On 05/02/2015	Bond Future	Sell	1	0.00
R212 On 05/02/2015	Bond Future	Buy	1	136.49
R212 On 05/02/2015	Bond Future	Sell	4	0.00
R212 On 05/02/2015	Bond Future	Buy	4	547.23
R212 On 05/02/2015	Bond Future	Sell	9	0.00
R212 On 05/02/2015	Bond Future	Buy	9	1,231.26
R212 On 05/02/2015	Bond Future	Buy	10	1,364.93
R212 On 05/02/2015	Bond Future	Sell	10	0.00
R212 On 05/02/2015	Bond Future	Sell	13	0.00
R212 On 05/02/2015	Bond Future	Buy	13	1,774.41
R212 On 05/02/2015	Bond Future	Sell	15	0.00
R212 On 05/02/2015	Bond Future	Buy	15	2,047.40
R212 On 05/02/2015	Bond Future	Sell	20	0.00
R212 On 05/02/2015	Bond Future	Buy	20	2,729.86

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R212 On 05/02/2015	Bond Future		Sell	20	0.00
R212 On 05/02/2015	Bond Future		Buy	20	2,729.86
R212 On 05/02/2015	Bond Future		Sell	66	0.00
R212 On 05/02/2015	Bond Future		Buy	66	9,008.54
R212 On 05/02/2015	Bond Future		Sell	86	0.00
R212 On 05/02/2015	Bond Future		Buy	86	11,738.40
R212 On 05/02/2015	Bond Future		Sell	114	0.00
R212 On 05/02/2015	Bond Future		Buy	114	15,595.98
R212 On 05/02/2015	Bond Future		Sell	133	0.00
R212 On 05/02/2015	Bond Future		Buy	133	18,195.31
R212 On 05/02/2015	Bond Future		Sell	140	0.00
R212 On 05/02/2015	Bond Future		Buy	140	19,152.96
R212 On 05/02/2015	Bond Future		Sell	155	0.00
R212 On 05/02/2015	Bond Future		Buy	155	21,156.42
R212 On 05/02/2015	Bond Future		Sell	201	0.00
R212 On 05/02/2015	Bond Future		Buy	201	27,435.09
R212 On 05/02/2015	Bond Future		Sell	383	0.00
R212 On 05/02/2015	Bond Future		Buy	383	52,276.82
R212 On 05/02/2015	Bond Future		Sell	613	0.00
R212 On 05/02/2015	Bond Future		Buy	613	83,862.60
R212 On 05/02/2015	Bond Future		Sell	695	0.00
R212 On 05/02/2015	Bond Future		Buy	695	95,080.76
R212 On 05/02/2015	Bond Future		Sell	1,424	0.00
R212 On 05/02/2015	Bond Future		Buy	1,424	194,812.95
R212 On 05/02/2015	Bond Future		Sell	1,839	0.00
R212 On 05/02/2015	Bond Future		Buy	1,839	251,587.80
R212 On 05/02/2015	Bond Future		Sell	3,509	0.00
R212 On 05/02/2015	Bond Future		Buy	3,509	480,055.24
R212 On 05/02/2015	Bond Future		Buy	8,480	1,160,122.09
R212 On 05/02/2015	Bond Future		Sell	8,480	0.00
Grand Total for Daily Detailed Turnover:				39,319	5,086,585.24