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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/01/2015

TO DATE : 15/01/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 07/05/2015			Buy	2	253.58
R186 On 07/05/2015			Sell	2	0.00
R186 On 07/05/2015			Buy	2	253.58
R186 On 07/05/2015			Sell	2	0.00
R186 On 07/05/2015			Buy	4	30.12
R186 On 07/05/2015			Sell	4	0.00
R186 On 05/02/2015			Sell	100	0.00
R186 On 05/02/2015			Buy	100	12,458.32
R186 On 05/02/2015			Buy	145	18,124.31
R186 On 05/02/2015			Sell	145	0.00
R186 On 05/02/2015			Buy	230	28,748.91
R186 On 05/02/2015			Sell	230	0.00
R186 On 05/02/2015			Buy	236	29,498.88
R186 On 05/02/2015			Sell	236	0.00

R186 On 05/02/2015	Bond Future	Buy	247	30,873.83
R186 On 05/02/2015	Bond Future	Sell	247	0.00
R186 On 05/02/2015	Bond Future	Buy	476	59,497.75
R186 On 05/02/2015	Bond Future	Sell	476	0.00
R186 On 05/02/2015	Bond Future	Buy	533	66,622.48
R186 On 05/02/2015	Bond Future	Sell	533	0.00
R186 On 05/02/2015	Bond Future	Buy	1,054	131,745.01
R186 On 05/02/2015	Bond Future	Sell	1,054	0.00
R186 On 05/02/2015	Bond Future	Buy	1,054	131,745.01
R186 On 05/02/2015	Bond Future	Sell	1,054	0.00
R186 On 05/02/2015	Bond Future	Sell	5,000	0.00
R186 On 05/02/2015	Bond Future	Buy	5,000	626,844.95
R186 On 05/02/2015	Bond Future	Buy	5,000	626,826.90
R186 On 05/02/2015	Bond Future	Sell	5,000	0.00

R2037 Bond Future

2037 On 05/02/2015	Bond Future	Buy	14	1,434.82
2037 On 05/02/2015	Bond Future	Sell	14	0.00
2037 On 05/02/2015	Bond Future	Buy	29	2,972.12
2037 On 05/02/2015	Bond Future	Sell	29	0.00
2037 On 05/02/2015	Bond Future	Buy	97	9,941.24
2037 On 05/02/2015	Bond Future	Sell	97	0.00
2037 On 05/02/2015	Bond Future	Sell	140	0.00
2037 On 05/02/2015	Bond Future	Buy	140	14,348.18
2037 On 05/02/2015	Bond Future	Buy	140	14,351.76
2037 On 05/02/2015	Bond Future	Sell	140	0.00

R2048 Bond Future

R248 On 05/02/2015	Bond Future	Buy	109	11,758.60
R248 On 05/02/2015	Bond Future	Sell	109	0.00
R248 On 05/02/2015	Bond Future	Buy	152	16,397.32
R248 On 05/02/2015	Bond Future	Sell	152	0.00
R248 On 05/02/2015	Bond Future	Buy	578	62,352.97
R248 On 05/02/2015	Bond Future	Sell	578	0.00
R248 On 05/02/2015	Bond Future	Sell	839	0.00
R248 On 05/02/2015	Bond Future	Buy	839	90,508.90
R248 On 05/02/2015	Bond Future	Buy	839	90,533.03
R248 On 05/02/2015	Bond Future	Sell	839	0.00

R209 Bond Future

R209 On 05/02/2015	Bond Future	Sell	100	0.00
R209 On 05/02/2015	Bond Future	Buy	100	811.55
R209 On 05/02/2015	Bond Future	Buy	256	21,240.56
R209 On 05/02/2015	Bond Future	Sell	256	0.00
R209 On 05/02/2015	Bond Future	Buy	449	37,253.95
R209 On 05/02/2015	Bond Future	Sell	449	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 05/02/2015			Buy	1,759	145,945.87
R209 On 05/02/2015			Sell	1,759	0.00
R209 On 05/02/2015			Sell	2,464	0.00
R209 On 05/02/2015			Buy	2,464	204,440.37
R209 On 05/02/2015			Sell	2,464	0.00
R209 On 05/02/2015			Buy	2,464	204,492.73
R213 Bond Future					
R213 On 05/02/2015			Buy	88	8,255.28
R213 On 05/02/2015			Sell	88	0.00
R213 On 05/02/2015			Buy	123	11,538.63
R213 On 05/02/2015			Sell	123	0.00
R213 On 05/02/2015			Buy	410	38,462.10
R213 On 05/02/2015			Sell	410	0.00
R213 On 05/02/2015			Sell	621	0.00
R213 On 05/02/2015			Buy	621	58,256.02
R213 On 05/02/2015			Sell	621	0.00
R213 On 05/02/2015			Buy	621	58,268.95
Grand Total for Daily Detailed Turnover:				26,375	2,867,088.60