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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/01/2015

TO DATE : 27/01/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 05/02/2015			Buy	3	382.27
R186 On 05/02/2015			Sell	3	0.00
R186 On 05/02/2015			Buy	4	509.70
R186 On 05/02/2015			Sell	4	0.00
R186 On 05/02/2015			Buy	4	509.70
R186 On 05/02/2015			Sell	4	0.00
R186 On 07/05/2015			Buy	5	645.05
R186 On 07/05/2015			Sell	5	0.00
R186 On 07/05/2015			Buy	5	645.05
R186 On 07/05/2015			Sell	5	0.00
R186 On 07/05/2015			Buy	5	645.05
R186 On 07/05/2015			Sell	5	0.00
R186 On 07/05/2015			Buy	5	645.05
R186 On 07/05/2015			Sell	5	0.00

R186 On 07/05/2015	Bond Future	Buy	5	645.05
R186 On 07/05/2015	Bond Future	Sell	5	0.00
R186 On 05/02/2015	Bond Future	Buy	6	764.55
R186 On 05/02/2015	Bond Future	Sell	6	0.00
R186 On 05/02/2015	Bond Future	Buy	6	764.55
R186 On 05/02/2015	Bond Future	Sell	6	0.00
R186 On 05/02/2015	Bond Future	Buy	7	891.97
R186 On 05/02/2015	Bond Future	Sell	7	0.00
R186 On 07/05/2015	Bond Future	Buy	10	1,290.09
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Buy	10	1,290.09
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Buy	10	1,290.09
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Buy	10	1,290.09
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Buy	10	1,290.09
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 05/02/2015	Bond Future	Buy	14	1,783.95
R186 On 05/02/2015	Bond Future	Sell	14	0.00
R186 On 07/05/2015	Bond Future	Buy	15	1,935.14
R186 On 07/05/2015	Bond Future	Sell	15	0.00
R186 On 05/02/2015	Bond Future	Buy	16	2,038.80
R186 On 05/02/2015	Bond Future	Sell	16	0.00
R186 On 05/02/2015	Bond Future	Buy	16	2,038.80
R186 On 05/02/2015	Bond Future	Sell	16	0.00
R186 On 05/02/2015	Bond Future	Buy	19	2,421.07
R186 On 05/02/2015	Bond Future	Sell	19	0.00
R186 On 05/02/2015	Bond Future	Buy	20	2,543.03
R186 On 05/02/2015	Bond Future	Sell	20	0.00
R186 On 07/05/2015	Bond Future	Sell	20	0.00
R186 On 07/05/2015	Bond Future	Buy	20	2,583.25
R186 On 05/02/2015	Bond Future	Buy	25	3,178.79
R186 On 05/02/2015	Bond Future	Sell	25	0.00
R186 On 05/02/2015	Bond Future	Buy	28	3,567.90
R186 On 05/02/2015	Bond Future	Sell	28	0.00
R186 On 05/02/2015	Bond Future	Buy	29	3,695.32
R186 On 05/02/2015	Bond Future	Sell	29	0.00
R186 On 05/02/2015	Bond Future	Buy	30	3,822.75
R186 On 05/02/2015	Bond Future	Sell	30	0.00
R186 On 05/02/2015	Bond Future	Buy	31	3,950.17
R186 On 05/02/2015	Bond Future	Sell	31	0.00
R186 On 05/02/2015	Bond Future	Buy	35	4,459.87
R186 On 05/02/2015	Bond Future	Sell	35	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 05/02/2015			Buy	49	6,243.82
R186 On 05/02/2015			Sell	49	0.00
R186 On 05/02/2015			Buy	52	6,611.89
R186 On 05/02/2015			Sell	52	0.00
R186 On 05/02/2015			Buy	54	6,880.95
R186 On 05/02/2015			Sell	54	0.00
R186 On 05/02/2015			Sell	55	0.00
R186 On 05/02/2015			Buy	55	6,993.34
R186 On 07/05/2015			Buy	100	728.20
R186 On 07/05/2015			Sell	100	0.00
R186 On 05/02/2015			Buy	145	18,478.37
R186 On 05/02/2015			Sell	145	0.00
R186 On 05/02/2015			Buy	152	19,327.06
R186 On 05/02/2015			Sell	152	0.00
R186 On 05/02/2015			Buy	230	29,310.52
R186 On 05/02/2015			Sell	230	0.00
R186 On 05/02/2015			Buy	236	30,075.15
R186 On 05/02/2015			Sell	236	0.00
R186 On 05/02/2015			Buy	247	31,476.95
R186 On 05/02/2015			Sell	247	0.00
R186 On 05/02/2015			Buy	455	57,978.36
R186 On 05/02/2015			Sell	455	0.00
R186 On 05/02/2015			Buy	476	60,660.04
R186 On 05/02/2015			Sell	476	0.00
R186 On 05/02/2015			Buy	533	67,917.50
R186 On 05/02/2015			Sell	533	0.00
R186 On 05/02/2015			Buy	533	67,923.95
R186 On 05/02/2015			Sell	533	0.00
R186 On 05/02/2015			Sell	580	0.00
R186 On 05/02/2015			Buy	580	73,906.48
R186 On 05/02/2015			Sell	759	0.00
R186 On 05/02/2015			Buy	759	96,715.54
R186 On 05/02/2015			Buy	1,054	134,318.66
R186 On 05/02/2015			Sell	1,054	0.00
R186 On 05/02/2015			Buy	1,054	134,318.66
R186 On 05/02/2015			Sell	1,054	0.00
R186 On 05/02/2015			Sell	3,975	0.00
R186 On 05/02/2015			Buy	3,975	506,562.31
R2044 Bond Future					
2044 On 07/05/2015			Sell	117	0.00
2044 On 07/05/2015			Buy	117	12,916.61

2044 On 07/05/2015	Bond Future	Sell	164	0.00
2044 On 07/05/2015	Bond Future	Buy	164	18,105.33
2044 On 07/05/2015	Bond Future	Sell	3,369	0.00
2044 On 07/05/2015	Bond Future	Buy	3,369	371,932.11
2044 On 07/05/2015	Bond Future	Buy	3,650	402,954.05
2044 On 07/05/2015	Bond Future	Sell	3,650	0.00

Grand Total for Daily Detailed Turnover:

18,452

2,215,143.28