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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/02/2015

TO DATE : 12/02/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 07/05/2015			Sell	4	0.00
R186 On 07/05/2015			Buy	4	503.87
R186 On 07/05/2015			Sell	4	0.00
R186 On 07/05/2015			Buy	4	503.87
R186 On 07/05/2015			Sell	8	0.00
R186 On 07/05/2015			Buy	8	61.00
R186 On 07/05/2015			Sell	10	0.00
R186 On 07/05/2015			Buy	10	75.79
R186 On 07/05/2015			Buy	14	1,758.50
R186 On 07/05/2015			Sell	14	0.00
R186 On 07/05/2015			Sell	14	0.00
R186 On 07/05/2015			Buy	14	1,758.50
R186 On 07/05/2015			Sell	20	0.00
R186 On 07/05/2015			Buy	20	2,522.12

R186 On 07/05/2015	Bond Future	Sell	75	0.00
R186 On 07/05/2015	Bond Future	Buy	75	9,512.11
R186 On 07/05/2015	Bond Future	Sell	75	0.00
R186 On 07/05/2015	Bond Future	Buy	75	9,512.11
R186 On 07/05/2015	Bond Future	Buy	100	12,645.44
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,585.78
R186 On 07/05/2015	Bond Future	Buy	150	19,024.22
R186 On 07/05/2015	Bond Future	Sell	150	0.00

R2030 Bond Future

2030 On 07/05/2015	Bond Future	Sell	3	0.00
2030 On 07/05/2015	Bond Future	Buy	3	306.17
2030 On 07/05/2015	Bond Future	Sell	150	0.00
2030 On 07/05/2015	Bond Future	Buy	150	15,253.58
2030 On 07/05/2015	Bond Future	Sell	150	0.00
2030 On 07/05/2015	Bond Future	Buy	150	15,253.58
2030 On 07/05/2015	Bond Future	Sell	250	0.00
2030 On 07/05/2015	Bond Future	Buy	250	25,455.46
2030 On 07/05/2015	Bond Future	Buy	250	25,422.64
2030 On 07/05/2015	Bond Future	Sell	250	0.00
2030 On 07/05/2015	Bond Future	Sell	250	0.00
2030 On 07/05/2015	Bond Future	Buy	250	25,455.46
2030 On 07/05/2015	Bond Future	Buy	250	25,422.64
2030 On 07/05/2015	Bond Future	Sell	250	0.00

R208 Bond Futures

R208 On 07/05/2015	Bond Future	Sell	1	0.00
R208 On 07/05/2015	Bond Future	Buy	1	7.09
R208 On 07/05/2015	Bond Future	Sell	1	0.00
R208 On 07/05/2015	Bond Future	Buy	1	7.06

R209 Bond Future

R209 On 07/05/2015	Bond Future	Sell	150	0.00
R209 On 07/05/2015	Bond Future	Buy	150	12,191.05
R209 On 07/05/2015	Bond Future	Buy	150	12,189.76
R209 On 07/05/2015	Bond Future	Sell	150	0.00
R209 On 07/05/2015	Bond Future	Buy	250	20,346.52
R209 On 07/05/2015	Bond Future	Sell	250	0.00
R209 On 07/05/2015	Bond Future	Buy	250	20,316.26
R209 On 07/05/2015	Bond Future	Sell	250	0.00
R209 On 07/05/2015	Bond Future	Sell	250	0.00
R209 On 07/05/2015	Bond Future	Buy	250	20,350.85
R209 On 07/05/2015	Bond Future	Sell	250	0.00
R209 On 07/05/2015	Bond Future	Buy	250	20,290.89

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 07/05/2015			Sell	250	0.00
R209 On 07/05/2015			Buy	250	20,316.26
R213 Bond Future					
R213 On 07/05/2015			Buy	9	827.17
R213 On 07/05/2015			Sell	9	0.00
R213 On 07/05/2015			Sell	9	0.00
R213 On 07/05/2015			Buy	9	827.17
Grand Total for Daily Detailed Turnover:				3,447	330,702.88