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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/03/2015

TO DATE : 19/03/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 07/05/2015			Index Future		
			Sell	9	0.00
ALBI On 07/05/2015			Index Future		
			Buy	9	45,007.92
ALBI On 07/05/2015			Index Future		
			Buy	9	45,016.92
ALBI On 07/05/2015			Index Future		
			Sell	9	0.00
R186 Bond Future					
R186 On 07/05/2015			Bond Future		
			Sell	1	0.00
R186 On 07/05/2015			Bond Future		
			Buy	1	124.71
R186 On 07/05/2015			Bond Future		
			Buy	10	77.87
R186 On 07/05/2015			Bond Future		
			Sell	10	0.00
R186 On 07/05/2015			Bond Future		
			Sell	15	0.00
R186 On 07/05/2015			Bond Future		
			Buy	15	1,870.65
R186 On 07/05/2015			Bond Future		
			Sell	16	0.00
R186 On 07/05/2015			Bond Future		
			Buy	16	1,995.36

R186 On 07/05/2015	Bond Future	Sell	18	0.00
R186 On 07/05/2015	Bond Future	Buy	18	2,244.78
R186 On 07/05/2015	Bond Future	Sell	23	0.00
R186 On 07/05/2015	Bond Future	Buy	23	2,868.33
R186 On 07/05/2015	Bond Future	Sell	33	0.00
R186 On 07/05/2015	Bond Future	Buy	33	4,115.43
R186 On 07/05/2015	Bond Future	Buy	106	13,219.27
R186 On 07/05/2015	Bond Future	Sell	106	0.00

R204 Bond Future

R204 On 07/05/2015	Bond Future	Buy	36	3,812.40
R204 On 07/05/2015	Bond Future	Sell	36	0.00
R204 On 07/05/2015	Bond Future	Buy	38	4,024.20
R204 On 07/05/2015	Bond Future	Sell	38	0.00
R204 On 07/05/2015	Bond Future	Sell	58	0.00
R204 On 07/05/2015	Bond Future	Buy	58	6,142.20
R204 On 07/05/2015	Bond Future	Buy	2,471	261,679.02
R204 On 07/05/2015	Bond Future	Sell	2,471	0.00
R204 On 07/05/2015	Bond Future	Sell	2,603	0.00
R204 On 07/05/2015	Bond Future	Buy	2,603	275,657.83

R2048 Bond Future

R248 On 07/05/2015	Bond Future	Buy	2	208.67
R248 On 07/05/2015	Bond Future	Sell	2	0.00
R248 On 07/05/2015	Bond Future	Sell	2	0.00
R248 On 07/05/2015	Bond Future	Buy	2	208.67

R207 Bond Future

R207 On 07/05/2015	Bond Future	Buy	12	1,229.52
R207 On 07/05/2015	Bond Future	Sell	12	0.00
R207 On 07/05/2015	Bond Future	Buy	35	3,586.09
R207 On 07/05/2015	Bond Future	Sell	35	0.00
R207 On 07/05/2015	Bond Future	Buy	134	13,729.61
R207 On 07/05/2015	Bond Future	Sell	134	0.00
R207 On 07/05/2015	Bond Future	Buy	179	18,340.30
R207 On 07/05/2015	Bond Future	Sell	179	0.00
R207 On 07/05/2015	Bond Future	Buy	183	18,750.13
R207 On 07/05/2015	Bond Future	Sell	183	0.00
R207 On 07/05/2015	Bond Future	Buy	331	33,914.18
R207 On 07/05/2015	Bond Future	Sell	331	0.00
R207 On 07/05/2015	Bond Future	Buy	436	44,672.45
R207 On 07/05/2015	Bond Future	Sell	436	0.00
R207 On 07/05/2015	Bond Future	Buy	1,310	134,222.27
R207 On 07/05/2015	Bond Future	Sell	1,310	0.00

R208 Bond Futures

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 On 07/05/2015			Buy	11	1,077.50
R208 On 07/05/2015			Sell	11	0.00
R208 On 07/05/2015			Buy	32	3,134.54
R208 On 07/05/2015			Sell	32	0.00
R208 On 06/08/2015			Buy	100	732.00
R208 On 06/08/2015			Sell	100	0.00
R208 On 07/05/2015			Buy	447	43,785.55
R208 On 07/05/2015			Sell	447	0.00
R208 On 07/05/2015			Sell	490	0.00
R208 On 07/05/2015			Buy	490	47,997.59
R209 Bond Future					
R209 On 07/05/2015			Buy	100	830.80
R209 On 07/05/2015			Sell	100	0.00
R209 On 06/08/2015			Buy	100	835.20
R209 On 06/08/2015			Sell	100	0.00
Grand Total for Daily Detailed Turnover:				9,350	1,035,111.99