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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/04/2015

TO DATE : 02/04/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 07/05/2015			Buy	10	77.13
R186 On 07/05/2015			Sell	10	0.00
R186 On 07/05/2015			Buy	50	6,266.67
R186 On 07/05/2015			Sell	50	0.00
R186 On 07/05/2015			Buy	150	18,656.31
R186 On 07/05/2015			Sell	150	0.00
R186 On 07/05/2015			Sell	150	0.00
R186 On 07/05/2015			Buy	150	18,685.49
R2048 Bond Future					
R248 On 07/05/2015			Buy	36	3,832.06
R248 On 07/05/2015			Sell	36	0.00
R248 On 07/05/2015			Buy	130	13,838.00
R248 On 07/05/2015			Sell	130	0.00

R248 On 07/05/2015	Bond Future	Buy	160	17,031.38
R248 On 07/05/2015	Bond Future	Sell	160	0.00
R248 On 07/05/2015	Bond Future	Buy	223	23,737.48
R248 On 07/05/2015	Bond Future	Sell	223	0.00
R248 On 07/05/2015	Bond Future	Buy	242	25,759.96
R248 On 07/05/2015	Bond Future	Sell	242	0.00
R248 On 07/05/2015	Bond Future	Buy	245	26,079.30
R248 On 07/05/2015	Bond Future	Sell	245	0.00
R248 On 07/05/2015	Bond Future	Buy	310	32,998.30
R248 On 07/05/2015	Bond Future	Sell	310	0.00
R248 On 07/05/2015	Bond Future	Buy	693	73,767.16
R248 On 07/05/2015	Bond Future	Sell	693	0.00
R248 On 07/05/2015	Bond Future	Buy	710	75,576.75
R248 On 07/05/2015	Bond Future	Sell	710	0.00
R248 On 07/05/2015	Bond Future	Sell	2,749	0.00
R248 On 07/05/2015	Bond Future	Buy	2,749	292,620.38

R208 Bond Futures

R208 On 07/05/2015	Bond Future	Buy	28	2,747.78
R208 On 07/05/2015	Bond Future	Sell	28	0.00
R208 On 07/05/2015	Bond Future	Buy	58	5,691.82
R208 On 07/05/2015	Bond Future	Sell	58	0.00
R208 On 07/05/2015	Bond Future	Buy	90	8,832.14
R208 On 07/05/2015	Bond Future	Sell	90	0.00
R208 On 07/05/2015	Bond Future	Buy	94	9,224.67
R208 On 07/05/2015	Bond Future	Sell	94	0.00
R208 On 07/05/2015	Bond Future	Buy	103	10,107.89
R208 On 07/05/2015	Bond Future	Sell	103	0.00
R208 On 07/05/2015	Bond Future	Buy	122	11,972.45
R208 On 07/05/2015	Bond Future	Sell	122	0.00
R208 On 07/05/2015	Bond Future	Buy	161	15,799.71
R208 On 07/05/2015	Bond Future	Sell	161	0.00
R208 On 07/05/2015	Bond Future	Buy	174	17,075.46
R208 On 07/05/2015	Bond Future	Sell	174	0.00
R208 On 07/05/2015	Bond Future	Buy	202	19,823.24
R208 On 07/05/2015	Bond Future	Sell	202	0.00
R208 On 07/05/2015	Bond Future	Buy	1,206	118,350.62
R208 On 07/05/2015	Bond Future	Sell	1,206	0.00
R208 On 07/05/2015	Bond Future	Buy	1,382	135,622.35
R208 On 07/05/2015	Bond Future	Sell	1,382	0.00
R208 On 07/05/2015	Bond Future	Buy	1,594	156,426.93
R208 On 07/05/2015	Bond Future	Sell	1,594	0.00
R208 On 07/05/2015	Bond Future	Buy	1,670	163,885.18
R208 On 07/05/2015	Bond Future	Sell	1,670	0.00

R209 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 07/05/2015	Bond Future		Sell	178	0.00
R209 On 07/05/2015	Bond Future		Buy	178	14,465.24
R209 On 07/05/2015	Bond Future		Buy	178	14,465.24
R209 On 07/05/2015	Bond Future		Sell	178	0.00
Grand Total for Daily Detailed Turnover:				13,098	1,333,417.08