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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/03/2015

TO DATE : 03/03/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index Term Split 3-7 Years					
AL37 On 07/05/2015			Buy	3	13,644.69
AL37 On 07/05/2015			Sell	3	0.00
I2038 Bond Future					
2038 On 07/05/2015			Sell	29	0.00
2038 On 07/05/2015			Sell	29	0.00
2038 On 07/05/2015			Buy	29	3,659.79
2038 On 07/05/2015			Buy	29	3,659.79
R186 Bond Future					
R186 On 07/05/2015			Sell	100	0.00
R186 On 07/05/2015			Buy	100	12,551.62
R186 On 07/05/2015			Buy	146	18,210.08
R186 On 07/05/2015			Sell	146	0.00

R186 On 07/05/2015	Bond Future	Buy	150	18,868.29
R186 On 07/05/2015	Bond Future	Sell	150	0.00
R186 On 07/05/2015	Bond Future	Buy	232	28,936.56
R186 On 07/05/2015	Bond Future	Sell	232	0.00
R186 On 07/05/2015	Bond Future	Buy	238	29,684.92
R186 On 07/05/2015	Bond Future	Sell	238	0.00
R186 On 07/05/2015	Bond Future	Buy	249	31,056.91
R186 On 07/05/2015	Bond Future	Sell	249	0.00
R186 On 07/05/2015	Bond Future	Buy	480	59,868.74
R186 On 07/05/2015	Bond Future	Sell	480	0.00
R186 On 07/05/2015	Bond Future	Buy	577	71,967.22
R186 On 07/05/2015	Bond Future	Sell	577	0.00
R186 On 07/05/2015	Bond Future	Buy	1,062	132,459.60
R186 On 07/05/2015	Bond Future	Sell	1,062	0.00
R186 On 07/05/2015	Bond Future	Buy	1,062	132,459.60
R186 On 07/05/2015	Bond Future	Sell	1,062	0.00

R202 Bond Future

R202 On 07/05/2015	Bond Future	Sell	2	0.00
R202 On 07/05/2015	Bond Future	Buy	2	472.54

R208 Bond Futures

R208 On 07/05/2015	Bond Future	Buy	6	44.01
R208 On 07/05/2015	Bond Future	Sell	6	0.00

R209 Bond Future

R209 On 07/05/2015	Bond Future	Sell	87	0.00
R209 On 07/05/2015	Bond Future	Buy	87	7,024.45

R213 Bond Future

R213 On 07/05/2015	Bond Future	Sell	183	0.00
R213 On 07/05/2015	Bond Future	Buy	183	16,711.32
R213 On 07/05/2015	Bond Future	Buy	183	16,711.32
R213 On 07/05/2015	Bond Future	Sell	183	0.00

R214 Bond Future

R214 On 07/05/2015	Bond Future	Sell	150	0.00
R214 On 07/05/2015	Bond Future	Buy	150	12,431.40

Grand Total for Daily Detailed Turnover:

4,968 610,422.84