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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/03/2015

TO DATE : 06/03/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
I2038 Bond Future					
2038 On 07/05/2015			Bond Future		
			Sell	2	0.00
2038 On 07/05/2015			Bond Future		
			Buy	2	255.08
2038 On 07/05/2015			Bond Future		
			Sell	2	0.00
2038 On 07/05/2015			Bond Future		
			Buy	2	254.97
2038 On 07/05/2015			Bond Future		
			Sell	10	0.00
2038 On 07/05/2015			Bond Future		
			Buy	10	1,275.40
2038 On 07/05/2015			Bond Future		
			Sell	10	0.00
2038 On 07/05/2015			Bond Future		
			Buy	10	1,274.83
2038 On 07/05/2015			Bond Future		
			Sell	12	0.00
2038 On 07/05/2015			Bond Future		
			Buy	12	1,530.48
2038 On 07/05/2015			Bond Future		
			Sell	12	0.00
2038 On 07/05/2015			Bond Future		
			Buy	12	1,529.79
2038 On 07/05/2015			Bond Future		
			Sell	14	0.00
2038 On 07/05/2015			Bond Future		
			Buy	14	1,785.56

2038 On 07/05/2015	Bond Future	Sell	14	0.00
2038 On 07/05/2015	Bond Future	Buy	14	1,784.76
2038 On 07/05/2015	Bond Future	Sell	16	0.00
2038 On 07/05/2015	Bond Future	Buy	16	2,040.65
2038 On 07/05/2015	Bond Future	Sell	16	0.00
2038 On 07/05/2015	Bond Future	Buy	16	2,039.72
2038 On 07/05/2015	Bond Future	Sell	18	0.00
2038 On 07/05/2015	Bond Future	Buy	18	2,295.73
2038 On 07/05/2015	Bond Future	Sell	18	0.00
2038 On 07/05/2015	Bond Future	Buy	18	2,294.69
2038 On 07/05/2015	Bond Future	Sell	22	0.00
2038 On 07/05/2015	Bond Future	Buy	22	2,805.89
2038 On 07/05/2015	Bond Future	Sell	22	0.00
2038 On 07/05/2015	Bond Future	Buy	22	2,804.62
2038 On 07/05/2015	Bond Future	Sell	50	0.00
2038 On 07/05/2015	Bond Future	Buy	50	6,374.14
2038 On 07/05/2015	Bond Future	Sell	50	0.00
2038 On 07/05/2015	Bond Future	Buy	50	6,377.02
2038 On 07/05/2015	Bond Future	Sell	106	0.00
2038 On 07/05/2015	Bond Future	Buy	106	13,513.17
2038 On 07/05/2015	Bond Future	Sell	106	0.00
2038 On 07/05/2015	Bond Future	Buy	106	13,519.28
2038 On 07/05/2015	Bond Future	Sell	250	0.00
2038 On 07/05/2015	Bond Future	Buy	250	31,885.09
2038 On 07/05/2015	Bond Future	Sell	250	0.00
2038 On 07/05/2015	Bond Future	Buy	250	31,870.69

R2048 Bond Future

R248 On 07/05/2015	Bond Future	Buy	500	52,840.51
R248 On 07/05/2015	Bond Future	Sell	500	0.00
R248 On 07/05/2015	Bond Future	Sell	500	0.00
R248 On 07/05/2015	Bond Future	Buy	500	52,840.51

R209 Bond Future

R209 On 07/05/2015	Bond Future	Sell	32	0.00
R209 On 07/05/2015	Bond Future	Buy	32	2,565.48
R209 On 07/05/2015	Bond Future	Sell	135	0.00
R209 On 07/05/2015	Bond Future	Buy	135	10,823.12
R209 On 07/05/2015	Bond Future	Sell	193	0.00
R209 On 07/05/2015	Bond Future	Buy	193	15,473.06
R209 On 07/05/2015	Bond Future	Sell	3,048	0.00
R209 On 07/05/2015	Bond Future	Buy	3,048	244,362.09
R209 On 07/05/2015	Bond Future	Sell	3,408	0.00
R209 On 07/05/2015	Bond Future	Buy	3,408	273,223.76

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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Grand Total for Daily Detailed Turnover:	8,816	779,640.09
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