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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/03/2015

TO DATE : 13/03/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
I2038 Bond Future					
2038 On 07/05/2015			Bond Future		
			Sell	1	0.00
2038 On 07/05/2015			Bond Future		
			Buy	1	127.77
2038 On 07/05/2015			Bond Future		
			Sell	1	0.00
2038 On 07/05/2015			Bond Future		
			Buy	1	127.77
2038 On 07/05/2015			Bond Future		
			Sell	1	0.00
2038 On 07/05/2015			Bond Future		
			Buy	1	127.77
2038 On 07/05/2015			Bond Future		
			Sell	1	0.00
2038 On 07/05/2015			Bond Future		
			Buy	1	127.77
2038 On 07/05/2015			Bond Future		
			Sell	4	0.00
2038 On 07/05/2015			Bond Future		
			Buy	4	511.08
2038 On 07/05/2015			Bond Future		
			Sell	12	0.00
2038 On 07/05/2015			Bond Future		
			Buy	12	1,533.23
2038 On 07/05/2015			Bond Future		
			Buy	20	2,555.38
2038 On 07/05/2015			Bond Future		
			Sell	20	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	7.89
R186 On 07/05/2015	Bond Future	Sell	1	0.00
R186 On 07/05/2015	Bond Future	Buy	1	7.93
R186 On 07/05/2015	Bond Future	Sell	1	0.00
R186 On 07/05/2015	Bond Future	Buy	1	123.32
R186 On 07/05/2015	Bond Future	Sell	1	0.00
R186 On 07/05/2015	Bond Future	Buy	1	123.67
R186 On 07/05/2015	Bond Future	Buy	2	245.66
R186 On 07/05/2015	Bond Future	Sell	2	0.00
R186 On 07/05/2015	Bond Future	Sell	2	0.00
R186 On 07/05/2015	Bond Future	Buy	2	246.56
R186 On 07/05/2015	Bond Future	Sell	2	0.00
R186 On 07/05/2015	Bond Future	Buy	2	15.88
R186 On 07/05/2015	Bond Future	Buy	6	736.97
R186 On 07/05/2015	Bond Future	Sell	6	0.00
R186 On 07/05/2015	Bond Future	Buy	16	1,965.26
R186 On 07/05/2015	Bond Future	Sell	16	0.00
R186 On 07/05/2015	Bond Future	Buy	18	2,210.91
R186 On 07/05/2015	Bond Future	Sell	18	0.00
R186 On 07/05/2015	Bond Future	Sell	54	0.00
R186 On 07/05/2015	Bond Future	Buy	54	6,632.74
R186 On 07/05/2015	Bond Future	Buy	64	7,861.03
R186 On 07/05/2015	Bond Future	Sell	64	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,397.61
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	12,397.61
R186 On 07/05/2015	Bond Future	Buy	104	12,774.18
R186 On 07/05/2015	Bond Future	Sell	104	0.00
R186 On 07/05/2015	Bond Future	Buy	116	14,248.12
R186 On 07/05/2015	Bond Future	Sell	116	0.00
R186 On 07/05/2015	Bond Future	Buy	380	46,674.87
R186 On 07/05/2015	Bond Future	Sell	380	0.00

R202 Bond Future

R202 On 07/05/2015	Bond Future	Sell	137	0.00
R202 On 07/05/2015	Bond Future	Buy	137	32,670.99
R202 On 07/05/2015	Bond Future	Sell	137	0.00
R202 On 07/05/2015	Bond Future	Buy	137	32,670.99

R209 Bond Future

R209 On 07/05/2015	Bond Future	Sell	1,000	0.00
R209 On 07/05/2015	Bond Future	Buy	1,000	79,429.22

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 07/05/2015			Sell	1,000	0.00
R209 On 07/05/2015			Buy	1,000	79,429.22
Grand Total for Daily Detailed Turnover:				3,282	347,981.38