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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/03/2015

TO DATE : 17/03/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
I2038 Bond Future					
2038 On 07/05/2015			Buy	250	32,075.09
2038 On 07/05/2015			Sell	250	0.00
R186 Bond Future					
R186 On 07/05/2015			Sell	2	0.00
R186 On 07/05/2015			Buy	2	247.94
R186 On 07/05/2015			Sell	3	0.00
R186 On 07/05/2015			Buy	3	371.90
R186 On 07/05/2015			Buy	10	79.64
R186 On 07/05/2015			Sell	10	0.00
R186 On 07/05/2015			Sell	12	0.00
R186 On 07/05/2015			Buy	12	1,487.62
R186 On 07/05/2015			Sell	13	0.00
R186 On 07/05/2015			Buy	13	1,611.59

R186 On 07/05/2015	Bond Future	Sell	29	0.00
R186 On 07/05/2015	Bond Future	Buy	29	3,595.08
R186 On 07/05/2015	Bond Future	Buy	40	4,930.64
R186 On 07/05/2015	Bond Future	Sell	40	0.00
R186 On 07/05/2015	Bond Future	Sell	48	0.00
R186 On 07/05/2015	Bond Future	Buy	48	5,950.47
R186 On 07/05/2015	Bond Future	Buy	50	397.50
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Sell	56	0.00
R186 On 07/05/2015	Bond Future	Buy	56	6,942.22
R186 On 07/05/2015	Bond Future	Sell	62	0.00
R186 On 07/05/2015	Bond Future	Buy	62	7,686.03
R186 On 07/05/2015	Bond Future	Buy	70	8,628.62
R186 On 07/05/2015	Bond Future	Sell	70	0.00
R186 On 07/05/2015	Bond Future	Sell	75	0.00
R186 On 07/05/2015	Bond Future	Buy	75	9,297.62
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,323.03
R186 On 07/05/2015	Bond Future	Buy	100	12,338.15
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,323.03
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	150	18,435.15
R186 On 07/05/2015	Bond Future	Sell	150	0.00
R186 On 07/05/2015	Bond Future	Sell	150	0.00
R186 On 07/05/2015	Bond Future	Buy	150	18,435.15
R186 On 07/05/2015	Bond Future	Sell	200	0.00
R186 On 07/05/2015	Bond Future	Buy	200	24,580.20
R186 On 07/05/2015	Bond Future	Buy	300	37,190.46
R186 On 07/05/2015	Bond Future	Sell	300	0.00
R186 On 07/05/2015	Bond Future	Buy	1,040	128,196.63
R186 On 07/05/2015	Bond Future	Sell	1,040	0.00
R186 On 07/05/2015	Bond Future	Buy	1,150	141,755.89
R186 On 07/05/2015	Bond Future	Sell	1,150	0.00

R2023 Bond Future

R023 On 07/05/2015	Bond Future	Buy	25	2,539.88
R023 On 07/05/2015	Bond Future	Sell	25	0.00
R023 On 07/05/2015	Bond Future	Buy	50	5,079.76
R023 On 07/05/2015	Bond Future	Sell	50	0.00
R023 On 07/05/2015	Bond Future	Buy	715	72,640.58
R023 On 07/05/2015	Bond Future	Sell	715	0.00
R023 On 07/05/2015	Bond Future	Buy	790	80,260.22
R023 On 07/05/2015	Bond Future	Sell	790	0.00

R2037 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
2037 On 07/05/2015	Bond Future		Buy	18	1,833.42
2037 On 07/05/2015	Bond Future		Sell	18	0.00
2037 On 07/05/2015	Bond Future		Sell	29	0.00
2037 On 07/05/2015	Bond Future		Buy	29	2,953.84
2037 On 07/05/2015	Bond Future		Buy	52	5,296.54
2037 On 07/05/2015	Bond Future		Sell	52	0.00
2037 On 07/05/2015	Bond Future		Buy	82	8,352.23
2037 On 07/05/2015	Bond Future		Sell	82	0.00
2037 On 07/05/2015	Bond Future		Buy	138	14,056.19
2037 On 07/05/2015	Bond Future		Sell	138	0.00
2037 On 07/05/2015	Bond Future		Buy	177	18,028.59
2037 On 07/05/2015	Bond Future		Sell	177	0.00
2037 On 07/05/2015	Bond Future		Sell	496	0.00
2037 On 07/05/2015	Bond Future		Buy	496	50,520.80
R209 Bond Future					
R209 On 07/05/2015	Bond Future		Buy	2	158.44
R209 On 07/05/2015	Bond Future		Sell	2	0.00
R209 On 07/05/2015	Bond Future		Buy	18	1,425.96
R209 On 07/05/2015	Bond Future		Sell	18	0.00
R209 On 07/05/2015	Bond Future		Buy	75	5,941.50
R209 On 07/05/2015	Bond Future		Sell	75	0.00
R209 On 07/05/2015	Bond Future		Buy	84	6,654.48
R209 On 07/05/2015	Bond Future		Sell	84	0.00
R209 On 07/05/2015	Bond Future		Buy	112	8,872.64
R209 On 07/05/2015	Bond Future		Sell	112	0.00
R209 On 07/05/2015	Bond Future		Buy	1,114	88,251.07
R209 On 07/05/2015	Bond Future		Sell	1,114	0.00
R209 On 07/05/2015	Bond Future		Buy	1,405	111,304.09
R209 On 07/05/2015	Bond Future		Sell	1,405	0.00
R214 Bond Future					
R214 On 07/05/2015	Bond Future		Sell	100	0.00
R214 On 07/05/2015	Bond Future		Buy	100	8,057.68
R214 On 07/05/2015	Bond Future		Buy	100	8,054.17
R214 On 07/05/2015	Bond Future		Sell	100	0.00
Grand Total for Daily Detailed Turnover:				9,592	989,161.72