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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/01/2015

TO DATE : 09/01/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
New Inflation Linked Index					
IGOV On 07/05/2015	Index Future		Sell	1	0.00
IGOV On 07/05/2015	Index Future		Buy	1	2,286.96
R186 Bond Future					
R186 On 05/02/2015	Bond Future		Buy	50	6,166.06
R186 On 05/02/2015	Bond Future		Sell	50	0.00
R186 On 05/02/2015	Bond Future		Buy	50	6,140.85
R186 On 05/02/2015	Bond Future		Sell	50	0.00
R186 On 05/02/2015	Bond Future		Buy	50	6,141.12
R186 On 05/02/2015	Bond Future		Sell	50	0.00
R207 Bond Future					
R207 On 05/02/2015	Bond Future		Buy	134	13,540.81
R207 On 05/02/2015	Bond Future		Sell	134	0.00

R207 On 05/02/2015	Bond Future	Buy	134	13,540.81
R207 On 05/02/2015	Bond Future	Sell	134	0.00
R207 On 05/02/2015	Bond Future	Buy	9,544	965,216.60
R207 On 05/02/2015	Bond Future	Sell	9,544	0.00
R208 Bond Futures				
R208 On 05/02/2015	Bond Future	Buy	8,605	861,371.34
R208 On 05/02/2015	Bond Future	Sell	8,605	0.00
R209 Bond Future				
R209 On 05/02/2015	Bond Future	Buy	1	82.50
R209 On 05/02/2015	Bond Future	Sell	1	0.00
R209 On 05/02/2015	Bond Future	Sell	1	0.00
R209 On 05/02/2015	Bond Future	Buy	1	82.50
R209 On 05/02/2015	Bond Future	Sell	1	0.00
R209 On 05/02/2015	Bond Future	Buy	1	82.16
R209 On 05/02/2015	Bond Future	Sell	1	0.00
R209 On 05/02/2015	Bond Future	Buy	1	82.16
R209 On 05/02/2015	Bond Future	Buy	1	82.50
R209 On 05/02/2015	Bond Future	Sell	1	0.00
R209 On 05/02/2015	Bond Future	Buy	1	82.50
R209 On 05/02/2015	Bond Future	Sell	1	0.00
R209 On 05/02/2015	Bond Future	Buy	2	164.99
R209 On 05/02/2015	Bond Future	Sell	2	0.00
R209 On 05/02/2015	Bond Future	Buy	2	165.00
R209 On 05/02/2015	Bond Future	Sell	2	0.00
R209 On 05/02/2015	Bond Future	Buy	3	246.47
R209 On 05/02/2015	Bond Future	Sell	3	0.00
R209 On 05/02/2015	Bond Future	Buy	6	494.98
R209 On 05/02/2015	Bond Future	Sell	6	0.00
R209 On 05/02/2015	Bond Future	Buy	6	494.98
R209 On 05/02/2015	Bond Future	Sell	6	0.00
R209 On 05/02/2015	Bond Future	Buy	6	495.01
R209 On 05/02/2015	Bond Future	Sell	6	0.00
R209 On 05/02/2015	Bond Future	Buy	6	495.01
R209 On 05/02/2015	Bond Future	Sell	6	0.00
R209 On 05/02/2015	Bond Future	Sell	8	0.00
R209 On 05/02/2015	Bond Future	Buy	8	659.97
R209 On 05/02/2015	Bond Future	Sell	8	0.00
R209 On 05/02/2015	Bond Future	Buy	8	660.02
R209 On 05/02/2015	Bond Future	Sell	8	0.00
R209 On 05/02/2015	Bond Future	Buy	8	659.97
R209 On 05/02/2015	Bond Future	Sell	8	0.00
R209 On 05/02/2015	Bond Future	Buy	8	660.02
R209 On 05/02/2015	Bond Future	Buy	8	657.26
R209 On 05/02/2015	Bond Future	Sell	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 05/02/2015			Buy	9	739.42
R209 On 05/02/2015			Sell	9	0.00
R209 On 05/02/2015			Sell	11	0.00
R209 On 05/02/2015			Buy	11	903.73
R209 On 05/02/2015			Buy	13	1,068.05
R209 On 05/02/2015			Sell	13	0.00
R209 On 05/02/2015			Buy	38	3,134.85
R209 On 05/02/2015			Sell	38	0.00
R209 On 05/02/2015			Buy	38	3,135.08
R209 On 05/02/2015			Sell	38	0.00
R209 On 05/02/2015			Buy	58	4,765.14
R209 On 05/02/2015			Sell	58	0.00
R209 On 05/02/2015			Buy	127	10,477.01
R209 On 05/02/2015			Sell	127	0.00
R209 On 05/02/2015			Buy	127	10,477.78
R209 On 05/02/2015			Sell	127	0.00
R209 On 05/02/2015			Buy	164	13,529.37
R209 On 05/02/2015			Sell	164	0.00
R209 On 05/02/2015			Buy	164	13,530.36
R209 On 05/02/2015			Sell	164	0.00
R209 On 05/02/2015			Buy	168	13,859.35
R209 On 05/02/2015			Sell	168	0.00
R209 On 05/02/2015			Buy	168	13,860.37
R209 On 05/02/2015			Sell	168	0.00
R209 On 05/02/2015			Buy	190	15,609.95
R209 On 05/02/2015			Sell	190	0.00
R209 On 05/02/2015			Buy	218	17,985.48
R209 On 05/02/2015			Sell	218	0.00
R209 On 05/02/2015			Buy	218	17,984.16
R209 On 05/02/2015			Sell	218	0.00
R209 On 05/02/2015			Buy	246	20,210.77
R209 On 05/02/2015			Sell	246	0.00
R209 On 05/02/2015			Buy	253	20,871.52
R209 On 05/02/2015			Sell	253	0.00
R209 On 05/02/2015			Buy	253	20,873.05
R209 On 05/02/2015			Sell	253	0.00
R209 On 05/02/2015			Buy	253	20,785.88
R209 On 05/02/2015			Sell	253	0.00
R209 On 05/02/2015			Buy	327	26,865.54
R209 On 05/02/2015			Sell	327	0.00
R209 On 05/02/2015			Buy	380	31,219.90
R209 On 05/02/2015			Sell	380	0.00

