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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/03/2015

TO DATE : 09/03/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/05/2015	GOVI		Sell	1	0.00
GOVI On 07/05/2015	GOVI		Buy	1	4,911.41
GOVI On 07/05/2015	GOVI		Buy	2	9,827.32
GOVI On 07/05/2015	GOVI		Sell	2	0.00
GOVI On 07/05/2015	GOVI		Sell	2	0.00
GOVI On 07/05/2015	GOVI		Buy	2	9,827.32
R186 Bond Future					
R186 On 07/05/2015	Bond Future		Sell	30	0.00
R186 On 07/05/2015	Bond Future		Buy	30	238.53
R186 On 07/05/2015	Bond Future		Buy	50	6,215.41
R186 On 07/05/2015	Bond Future		Sell	50	0.00
R186 On 07/05/2015	Bond Future		Sell	202	0.00
R186 On 07/05/2015	Bond Future		Buy	202	24,877.27

R2030 Bond Future

2030 On 07/05/2015	Bond Future		Buy	35	3,481.69
2030 On 07/05/2015	Bond Future		Sell	35	0.00
2030 On 07/05/2015	Bond Future		Buy	70	6,963.38
2030 On 07/05/2015	Bond Future		Sell	70	0.00
2030 On 07/05/2015	Bond Future		Sell	105	0.00
2030 On 07/05/2015	Bond Future		Buy	105	10,445.07

R2048 Bond Future

R248 On 07/05/2015	Bond Future		Sell	50	0.00
R248 On 07/05/2015	Bond Future		Buy	50	5,192.69
R248 On 07/05/2015	Bond Future		Sell	120	0.00
R248 On 07/05/2015	Bond Future		Buy	120	12,462.46
R248 On 07/05/2015	Bond Future		Sell	180	0.00
R248 On 07/05/2015	Bond Future		Buy	180	18,693.69
R248 On 07/05/2015	Bond Future		Sell	200	0.00
R248 On 07/05/2015	Bond Future		Buy	200	20,770.77
R248 On 07/05/2015	Bond Future		Sell	200	0.00
R248 On 07/05/2015	Bond Future		Buy	200	20,770.77
R248 On 07/05/2015	Bond Future		Sell	400	0.00
R248 On 07/05/2015	Bond Future		Buy	400	41,541.54
R248 On 07/05/2015	Bond Future		Sell	1,150	0.00
R248 On 07/05/2015	Bond Future		Buy	1,150	119,431.94

R207 Bond Future

R207 On 04/02/2016	Bond Future	7.27	Call	Sell	43	0.00
R207 On 04/02/2016	Bond Future	7.27	Call	Buy	43	4,303.74

R208 Bond Futures

R208 On 07/05/2015	Bond Future		Sell	2	0.00
R208 On 07/05/2015	Bond Future		Buy	2	15.03

R209 Bond Future

R209 On 07/05/2015	Bond Future		Buy	4	316.59
R209 On 07/05/2015	Bond Future		Sell	4	0.00

Grand Total for Daily Detailed Turnover:**2,846 320,286.64**