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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/04/2015

TO DATE : 07/04/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Buy	3	15,019.65
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Buy	3	15,019.65
R186 Bond Future					
R186 On 07/05/2015	Bond Future		Buy	3	376.40
R186 On 07/05/2015	Bond Future		Sell	3	0.00
R186 On 07/05/2015	Bond Future		Buy	10	76.85
R186 On 07/05/2015	Bond Future		Sell	10	0.00
R186 On 07/05/2015	Bond Future		Sell	20	0.00
R186 On 07/05/2015	Bond Future		Buy	20	2,512.94
R186 On 07/05/2015	Bond Future		Buy	50	6,280.15
R186 On 07/05/2015	Bond Future		Sell	50	0.00

R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	50	6,282.34
R186 On 04/02/2016	Bond Future	Buy	80	9,645.77
R186 On 04/02/2016	Bond Future	Sell	80	0.00
R186 On 04/02/2016	Bond Future	Buy	80	9,645.77
R186 On 04/02/2016	Bond Future	Sell	80	0.00
R186 On 07/05/2015	Bond Future	Sell	103	0.00
R186 On 07/05/2015	Bond Future	Buy	103	12,905.22

R202 Bond Future

R202 On 07/05/2015	Bond Future	Sell	604	0.00
R202 On 07/05/2015	Bond Future	Buy	604	145,314.55

R2048 Bond Future

R248 On 07/05/2015	Bond Future	Buy	5	532.24
R248 On 07/05/2015	Bond Future	Sell	5	0.00
R248 On 07/05/2015	Bond Future	Buy	17	1,809.61
R248 On 07/05/2015	Bond Future	Sell	17	0.00
R248 On 07/05/2015	Bond Future	Sell	22	0.00
R248 On 07/05/2015	Bond Future	Buy	22	2,341.85

R207 Bond Future

R207 On 07/05/2015	Bond Future	Buy	140	14,370.11
R207 On 07/05/2015	Bond Future	Sell	140	0.00

R208 Bond Futures

R208 On 07/05/2015	Bond Future	Buy	49	4,814.69
R208 On 07/05/2015	Bond Future	Sell	49	0.00
R208 On 07/05/2015	Bond Future	Buy	433	42,546.16
R208 On 07/05/2015	Bond Future	Sell	433	0.00
R208 On 07/05/2015	Bond Future	Sell	482	0.00
R208 On 07/05/2015	Bond Future	Buy	482	47,360.85
R208 On 07/05/2015	Bond Future	Buy	1,382	135,622.35
R208 On 07/05/2015	Bond Future	Sell	1,382	0.00

Grand Total for Daily Detailed Turnover:

3,536 472,477.12