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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/04/2015

TO DATE : 09/04/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/05/2015	GOVI		Buy	1	4,997.61
GOVI On 07/05/2015	GOVI		Sell	1	0.00
GOVI On 07/05/2015	GOVI		Buy	7	34,983.27
GOVI On 07/05/2015	GOVI		Sell	7	0.00
GOVI On 07/05/2015	GOVI		Sell	8	0.00
GOVI On 07/05/2015	GOVI		Buy	8	39,980.88
R186 Bond Future					
R186 On 07/05/2015	Bond Future		Sell	10	0.00
R186 On 07/05/2015	Bond Future		Buy	10	1,257.88
R186 On 07/05/2015	Bond Future		Sell	10	0.00
R186 On 07/05/2015	Bond Future		Buy	10	1,257.88
R186 On 07/05/2015	Bond Future		Sell	50	0.00
R186 On 07/05/2015	Bond Future		Buy	50	6,280.14

R186 On 07/05/2015	Bond Future	Buy	200	25,168.18
R186 On 07/05/2015	Bond Future	Sell	200	0.00

R207 Bond Future

R207 On 07/05/2015	Bond Future	Buy	8	819.47
R207 On 07/05/2015	Bond Future	Sell	8	0.00
R207 On 07/05/2015	Bond Future	Buy	15	1,536.51
R207 On 07/05/2015	Bond Future	Sell	15	0.00
R207 On 07/05/2015	Bond Future	Buy	19	1,946.25
R207 On 07/05/2015	Bond Future	Sell	19	0.00
R207 On 07/05/2015	Bond Future	Buy	26	2,663.29
R207 On 07/05/2015	Bond Future	Sell	26	0.00
R207 On 07/05/2015	Bond Future	Buy	56	5,736.31
R207 On 07/05/2015	Bond Future	Sell	56	0.00
R207 On 07/05/2015	Bond Future	Buy	56	5,736.31
R207 On 07/05/2015	Bond Future	Sell	56	0.00
R207 On 07/05/2015	Bond Future	Buy	56	5,736.31
R207 On 07/05/2015	Bond Future	Sell	56	0.00
R207 On 07/05/2015	Bond Future	Buy	61	6,248.48
R207 On 07/05/2015	Bond Future	Sell	61	0.00
R207 On 07/05/2015	Bond Future	Buy	66	6,760.65
R207 On 07/05/2015	Bond Future	Sell	66	0.00
R207 On 07/05/2015	Bond Future	Buy	86	8,809.33
R207 On 07/05/2015	Bond Future	Sell	86	0.00
R207 On 07/05/2015	Bond Future	Buy	91	9,321.50
R207 On 07/05/2015	Bond Future	Sell	91	0.00
R207 On 07/05/2015	Bond Future	Buy	110	11,267.75
R207 On 07/05/2015	Bond Future	Sell	110	0.00
R207 On 07/05/2015	Bond Future	Buy	123	12,599.39
R207 On 07/05/2015	Bond Future	Sell	123	0.00
R207 On 07/05/2015	Bond Future	Buy	134	13,726.17
R207 On 07/05/2015	Bond Future	Sell	134	0.00
R207 On 07/05/2015	Bond Future	Buy	230	23,559.84
R207 On 07/05/2015	Bond Future	Sell	230	0.00
R207 On 07/05/2015	Bond Future	Buy	266	27,247.46
R207 On 07/05/2015	Bond Future	Sell	266	0.00
R207 On 07/05/2015	Bond Future	Buy	266	27,247.46
R207 On 07/05/2015	Bond Future	Sell	266	0.00
R207 On 07/05/2015	Bond Future	Buy	320	32,778.90
R207 On 07/05/2015	Bond Future	Sell	320	0.00
R207 On 07/05/2015	Bond Future	Buy	364	37,286.00
R207 On 07/05/2015	Bond Future	Sell	364	0.00
R207 On 07/05/2015	Bond Future	Buy	400	40,973.63
R207 On 07/05/2015	Bond Future	Sell	400	0.00
R207 On 07/05/2015	Bond Future	Buy	410	41,997.97
R207 On 07/05/2015	Bond Future	Sell	410	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R207 On 07/05/2015			Buy	2,500	256,085.18
R207 On 07/05/2015			Sell	2,500	0.00
R207 On 07/05/2015			Sell	5,663	0.00
R207 On 07/05/2015			Buy	5,663	580,084.14
R208 Bond Futures					
R208 On 07/05/2015			Buy	163	16,010.53
R208 On 07/05/2015			Sell	163	0.00
R208 On 07/05/2015			Buy	239	23,475.56
R208 On 07/05/2015			Sell	239	0.00
R208 On 07/05/2015			Sell	402	0.00
R208 On 07/05/2015			Buy	402	39,486.10
R209 Bond Future					
R209 On 07/05/2015			Sell	120	0.00
R209 On 07/05/2015			Buy	120	9,784.38
R209 On 07/05/2015			Buy	120	9,784.38
R209 On 07/05/2015			Sell	120	0.00
Grand Total for Daily Detailed Turnover:				12,656	1,372,635.07