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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/04/2015

TO DATE : 21/04/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/05/2015	GOVI		Sell	1	0.00
GOVI On 07/05/2015	GOVI		Buy	1	4,893.79
GOVI On 07/05/2015	GOVI		Sell	7	0.00
GOVI On 07/05/2015	GOVI		Buy	7	34,256.53
GOVI On 07/05/2015	GOVI		Buy	8	39,150.32
GOVI On 07/05/2015	GOVI		Sell	8	0.00
I2038 Bond Future					
2038 On 07/05/2015	Bond Future		Buy	636	83,696.05
2038 On 07/05/2015	Bond Future		Sell	636	0.00
2038 On 07/05/2015	Bond Future		Sell	636	0.00
2038 On 07/05/2015	Bond Future		Buy	636	83,696.05
I2050 Bond Future					

2050 On 07/05/2015	Bond Future	Buy	489	68,559.29
2050 On 07/05/2015	Bond Future	Sell	489	0.00
2050 On 07/05/2015	Bond Future	Sell	489	0.00
2050 On 07/05/2015	Bond Future	Buy	489	68,559.29
R186 Bond Future				
R186 On 07/05/2015	Bond Future	Sell	20	0.00
R186 On 07/05/2015	Bond Future	Buy	20	2,456.71
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	50	6,128.32
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	50	6,130.43
R186 On 07/05/2015	Bond Future	Buy	100	12,302.32
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,302.02
R186 On 06/08/2015	Bond Future	Sell	920	0.00
R186 On 06/08/2015	Bond Future	Buy	920	110,211.46
R186 On 06/08/2015	Bond Future	Buy	920	110,211.46
R186 On 06/08/2015	Bond Future	Sell	920	0.00
R202 Bond Future				
R202 On 07/05/2015	Bond Future	Buy	12	2,904.55
R202 On 07/05/2015	Bond Future	Sell	12	0.00
R202 On 07/05/2015	Bond Future	Sell	12	0.00
R202 On 07/05/2015	Bond Future	Buy	12	2,904.55
R2023 Bond Future				
R023 On 07/05/2015	Bond Future	Sell	1,000	0.00
R023 On 07/05/2015	Bond Future	Buy	1,000	101,561.12
R023 On 07/05/2015	Bond Future	Sell	1,000	0.00
R023 On 07/05/2015	Bond Future	Buy	1,000	101,561.12
R203 Bond Future				
R203 On 07/05/2015	Bond Future	Buy	19	1,973.05
R203 On 07/05/2015	Bond Future	Sell	19	0.00
R203 On 07/05/2015	Bond Future	Sell	19	0.00
R203 On 07/05/2015	Bond Future	Buy	19	1,973.05
R203 On 06/08/2015	Bond Future	Sell	19	0.00
R203 On 06/08/2015	Bond Future	Buy	19	2,003.40
R203 On 06/08/2015	Bond Future	Buy	19	2,003.40
R203 On 06/08/2015	Bond Future	Sell	19	0.00
R2030 Bond Future				
2030 On 07/05/2015	Bond Future	Sell	4	0.00
2030 On 07/05/2015	Bond Future	Buy	4	397.35

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R204 Bond Future					
R204 On 07/05/2015			Sell	28	0.00
R204 On 07/05/2015			Buy	28	2,950.13
R204 On 07/05/2015			Sell	28	0.00
R204 On 07/05/2015			Buy	28	2,950.13
R204 On 06/08/2015			Sell	28	0.00
R204 On 06/08/2015			Buy	28	2,882.53
R204 On 06/08/2015			Buy	28	2,882.53
R204 On 06/08/2015			Sell	28	0.00
R2044 Bond Future					
2044 On 06/08/2015			Sell	650	0.00
2044 On 06/08/2015			Buy	650	65,519.06
2044 On 06/08/2015			Sell	650	0.00
2044 On 06/08/2015			Buy	650	65,519.06
R2048 Bond Future					
R248 On 06/08/2015			Buy	450	47,181.96
R248 On 06/08/2015			Sell	450	0.00
R248 On 06/08/2015			Sell	450	0.00
R248 On 06/08/2015			Buy	450	47,181.96
R207 Bond Future					
R207 On 07/05/2015			Sell	21	0.00
R207 On 07/05/2015			Buy	21	2,135.22
R207 On 07/05/2015			Sell	21	0.00
R207 On 07/05/2015			Buy	21	2,135.22
R207 On 06/08/2015			Buy	21	2,091.58
R207 On 06/08/2015			Sell	21	0.00
R207 On 06/08/2015			Buy	21	2,091.58
R207 On 06/08/2015			Sell	21	0.00
R207 On 07/05/2015			Buy	182	18,498.10
R207 On 07/05/2015			Sell	182	0.00
R207 On 07/05/2015			Buy	373	37,910.93
R207 On 07/05/2015			Sell	373	0.00
R207 On 07/05/2015			Buy	5,580	567,139.43
R207 On 07/05/2015			Sell	5,580	0.00
R207 On 07/05/2015			Buy	6,135	623,548.46
R207 On 07/05/2015			Sell	6,135	0.00

R209 Bond Future

R209 On 07/05/2015	Bond Future	Sell	89	0.00
R209 On 07/05/2015	Bond Future	Buy	89	7,020.76
R209 On 07/05/2015	Bond Future	Sell	182	0.00
R209 On 07/05/2015	Bond Future	Buy	182	14,357.06
R209 On 07/05/2015	Bond Future	Sell	2,716	0.00
R209 On 07/05/2015	Bond Future	Buy	2,716	214,251.50
R209 On 07/05/2015	Bond Future	Sell	2,987	0.00
R209 On 07/05/2015	Bond Future	Buy	2,987	235,629.32

R213 Bond Future

R213 On 07/05/2015	Bond Future	Buy	40	3,555.10
R213 On 07/05/2015	Bond Future	Sell	40	0.00
R213 On 07/05/2015	Bond Future	Sell	40	0.00
R213 On 07/05/2015	Bond Future	Buy	40	3,555.10
R213 On 06/08/2015	Bond Future	Sell	670	0.00
R213 On 06/08/2015	Bond Future	Buy	670	60,723.72
R213 On 06/08/2015	Bond Future	Sell	900	0.00
R213 On 06/08/2015	Bond Future	Buy	900	81,569.18
R213 On 06/08/2015	Bond Future	Sell	1,000	0.00
R213 On 06/08/2015	Bond Future	Buy	1,000	90,632.42
R213 On 06/08/2015	Bond Future	Buy	2,570	232,925.32
R213 On 06/08/2015	Bond Future	Sell	2,570	0.00

R214 Bond Future

R214 On 06/08/2015	Bond Future	Sell	27	0.00
R214 On 06/08/2015	Bond Future	Buy	27	2,182.70
R214 On 06/08/2015	Bond Future	Sell	184	0.00
R214 On 06/08/2015	Bond Future	Buy	184	14,874.70
R214 On 06/08/2015	Bond Future	Sell	184	0.00
R214 On 06/08/2015	Bond Future	Buy	184	14,874.70
R214 On 06/08/2015	Bond Future	Sell	296	0.00
R214 On 06/08/2015	Bond Future	Buy	296	23,928.86
R214 On 06/08/2015	Bond Future	Sell	359	0.00
R214 On 06/08/2015	Bond Future	Buy	359	29,021.83
R214 On 06/08/2015	Bond Future	Sell	1,050	0.00
R214 On 06/08/2015	Bond Future	Buy	1,050	84,882.78

Grand Total for Daily Detailed Turnover:**34,490****3,466,438.55**