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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/02/2015

TO DATE : 06/02/2015

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	5,074.50
GOVI On 07/05/2015	GOVI		Sell	1	0.00
R186 Bond Future					
R186 On 07/05/2015	Bond Future		Buy	1	128.27
R186 On 07/05/2015	Bond Future		Sell	1	0.00
R186 On 07/05/2015	Bond Future		Buy	2	256.53
R186 On 07/05/2015	Bond Future		Sell	2	0.00
R186 On 07/05/2015	Bond Future		Buy	3	384.80
R186 On 07/05/2015	Bond Future		Sell	3	0.00
R186 On 07/05/2015	Bond Future		Buy	6	769.60
R186 On 07/05/2015	Bond Future		Sell	6	0.00
R186 On 04/02/2016	Bond Future		Sell	7	0.00
R186 On 04/02/2016	Bond Future		Buy	7	872.45

R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Buy	10	1,282.02
R186 On 04/02/2016	Bond Future	Sell	35	0.00
R186 On 04/02/2016	Bond Future	Buy	35	4,362.26
R186 On 07/05/2015	Bond Future	Buy	40	5,134.53
R186 On 07/05/2015	Bond Future	Sell	40	0.00
R186 On 07/05/2015	Bond Future	Buy	40	5,138.27
R186 On 07/05/2015	Bond Future	Sell	40	0.00
R186 On 07/05/2015	Bond Future	Sell	40	0.00
R186 On 07/05/2015	Bond Future	Buy	40	5,138.27
R186 On 04/02/2016	Bond Future	Sell	56	0.00
R186 On 04/02/2016	Bond Future	Buy	56	6,979.62
R186 On 07/05/2015	Bond Future	Buy	80	10,269.06
R186 On 07/05/2015	Bond Future	Sell	80	0.00
R186 On 07/05/2015	Bond Future	Buy	80	10,276.55
R186 On 07/05/2015	Bond Future	Sell	80	0.00
R186 On 07/05/2015	Bond Future	Sell	80	0.00
R186 On 07/05/2015	Bond Future	Buy	80	10,276.55
R186 On 07/05/2015	Bond Future	Buy	100	12,843.75
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,866.62
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 04/02/2016	Bond Future	Sell	119	0.00
R186 On 04/02/2016	Bond Future	Buy	119	14,831.69
R186 On 04/02/2016	Bond Future	Sell	137	0.00
R186 On 04/02/2016	Bond Future	Buy	137	17,075.13
R186 On 04/02/2016	Bond Future	Sell	149	0.00
R186 On 04/02/2016	Bond Future	Buy	149	18,570.77
R186 On 04/02/2016	Bond Future	Sell	197	0.00
R186 On 04/02/2016	Bond Future	Buy	197	24,553.30
R186 On 07/05/2015	Bond Future	Sell	200	0.00
R186 On 07/05/2015	Bond Future	Buy	200	25,710.97
R186 On 04/02/2016	Bond Future	Sell	210	0.00
R186 On 04/02/2016	Bond Future	Buy	210	26,173.56
R186 On 04/02/2016	Bond Future	Sell	210	0.00
R186 On 04/02/2016	Bond Future	Buy	210	26,173.56
R186 On 04/02/2016	Bond Future	Sell	217	0.00
R186 On 04/02/2016	Bond Future	Buy	217	27,046.02
R186 On 04/02/2016	Bond Future	Sell	317	0.00
R186 On 04/02/2016	Bond Future	Buy	317	39,509.62
R186 On 04/02/2016	Bond Future	Sell	512	0.00
R186 On 04/02/2016	Bond Future	Buy	512	63,813.64
R186 On 04/02/2016	Bond Future	Sell	847	0.00
R186 On 04/02/2016	Bond Future	Buy	847	105,566.71
R186 On 04/02/2016	Bond Future	Sell	1,095	0.00
R186 On 04/02/2016	Bond Future	Buy	1,095	136,476.44

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 04/02/2016			Sell	1,552	0.00
R186 On 04/02/2016			Buy	1,552	193,435.10
R186 On 04/02/2016			Buy	5,660	705,439.87
R186 On 04/02/2016			Sell	5,660	0.00
R2030 Bond Future					
2030 On 07/05/2015			Sell	50	0.00
2030 On 07/05/2015			Buy	50	5,232.90
2030 On 07/05/2015			Buy	50	5,232.90
2030 On 07/05/2015			Sell	50	0.00
2030 On 07/05/2015			Buy	50	5,229.22
2030 On 07/05/2015			Sell	50	0.00
R2037 Bond Future					
2037 On 07/05/2015			Sell	40	0.00
2037 On 07/05/2015			Buy	40	4,315.92
2037 On 07/05/2015			Buy	40	4,315.92
2037 On 07/05/2015			Sell	40	0.00
2037 On 07/05/2015			Buy	40	4,312.78
2037 On 07/05/2015			Sell	40	0.00
R2048 Bond Future					
R248 On 07/05/2015			Sell	20	0.00
R248 On 07/05/2015			Buy	20	2,223.68
R248 On 07/05/2015			Sell	60	0.00
R248 On 07/05/2015			Buy	60	6,671.05
R248 On 07/05/2015			Sell	170	0.00
R248 On 07/05/2015			Buy	170	18,901.30
R248 On 07/05/2015			Sell	180	0.00
R248 On 07/05/2015			Buy	180	20,013.14
R248 On 07/05/2015			Sell	220	0.00
R248 On 07/05/2015			Buy	220	24,460.50
R248 On 07/05/2015			Sell	230	0.00
R248 On 07/05/2015			Buy	230	25,572.35
R248 On 07/05/2015			Sell	240	0.00
R248 On 07/05/2015			Buy	240	26,684.19
R248 On 07/05/2015			Sell	520	0.00
R248 On 07/05/2015			Buy	520	57,815.74
R248 On 07/05/2015			Sell	2,130	0.00
R248 On 07/05/2015			Buy	2,130	236,822.15
R248 On 07/05/2015			Buy	3,770	419,164.09

R248 On 07/05/2015 Bond Future Sell 3,770 0.00

R209 Bond Future

R209 On 07/05/2015	Bond Future	7.30	Call	Buy	4	337.98
R209 On 07/05/2015	Bond Future	7.30	Call	Sell	4	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Sell	4	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Buy	4	337.98
R209 On 07/05/2015	Bond Future	7.30	Call	Buy	15	1,267.43
R209 On 07/05/2015	Bond Future	7.30	Call	Sell	15	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Sell	15	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Buy	15	1,267.43
R209 On 07/05/2015	Bond Future	7.30	Call	Buy	16	1,351.93
R209 On 07/05/2015	Bond Future	7.30	Call	Sell	16	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Sell	16	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Buy	16	1,351.93
R209 On 07/05/2015	Bond Future	7.30	Call	Buy	18	1,520.92
R209 On 07/05/2015	Bond Future	7.30	Call	Sell	18	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Sell	18	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Buy	18	1,520.92
R209 On 07/05/2015	Bond Future	7.30	Call	Buy	21	1,773.28
R209 On 07/05/2015	Bond Future	7.30	Call	Sell	21	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Sell	21	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Buy	21	1,774.41
R209 On 07/05/2015	Bond Future	7.30	Call	Buy	24	2,027.89
R209 On 07/05/2015	Bond Future	7.30	Call	Sell	24	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Sell	24	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Buy	24	2,027.89
R209 On 07/05/2015	Bond Future	7.30	Call	Buy	62	5,238.73
R209 On 07/05/2015	Bond Future	7.30	Call	Sell	62	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Sell	62	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Buy	62	5,238.73
R209 On 07/05/2015	Bond Future	7.30	Call	Sell	73	0.00
R209 On 07/05/2015	Bond Future	7.30	Call	Buy	73	6,168.18
R209 On 07/05/2015	Bond Future	7.30	Call	Buy	73	6,164.27
R209 On 07/05/2015	Bond Future	7.30	Call	Sell	73	0.00
R209 On 07/05/2015	Bond Future	7.30	Call	Buy	73	6,168.18
R209 On 07/05/2015	Bond Future	7.30	Call	Sell	73	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Sell	73	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Buy	73	6,168.18
R209 On 07/05/2015	Bond Future	7.30	Call	Buy	81	6,844.14
R209 On 07/05/2015	Bond Future	7.30	Call	Sell	81	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Sell	81	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Buy	81	6,844.14
R209 On 07/05/2015	Bond Future	7.30	Call	Buy	98	8,280.57
R209 On 07/05/2015	Bond Future	7.30	Call	Sell	98	0.00
R209 On 07/05/2015	Bond Future	8.30	Put	Sell	98	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 07/05/2015	8.30	Put	Buy	98	8,280.57
R209 On 07/05/2015	7.30	Call	Buy	112	9,463.51
R209 On 07/05/2015	7.30	Call	Sell	112	0.00
R209 On 07/05/2015	8.30	Put	Sell	112	0.00
R209 On 07/05/2015	8.30	Put	Buy	112	9,454.49
R209 On 07/05/2015	7.30	Call	Buy	176	14,871.23
R209 On 07/05/2015	7.30	Call	Sell	176	0.00
R209 On 07/05/2015	8.30	Put	Sell	176	0.00
R209 On 07/05/2015	8.30	Put	Buy	176	14,871.23
R214 Bond Future					
R214 On 07/05/2015			Buy	10	848.18
R214 On 07/05/2015			Sell	10	0.00
R214 On 07/05/2015			Sell	10	0.00
R214 On 07/05/2015			Buy	10	848.18
R214 On 04/02/2016			Sell	35	0.00
R214 On 04/02/2016			Buy	35	3,047.42
R214 On 04/02/2016			Sell	80	0.00
R214 On 04/02/2016			Buy	80	6,965.52
R214 On 04/02/2016			Sell	110	0.00
R214 On 04/02/2016			Buy	110	9,577.60
R214 On 04/02/2016			Sell	155	0.00
R214 On 04/02/2016			Buy	155	13,495.70
R214 On 04/02/2016			Sell	164	0.00
R214 On 04/02/2016			Buy	164	14,279.33
R214 On 04/02/2016			Sell	165	0.00
R214 On 04/02/2016			Buy	165	14,366.39
R214 On 04/02/2016			Sell	227	0.00
R214 On 04/02/2016			Buy	227	19,764.68
R214 On 04/02/2016			Sell	245	0.00
R214 On 04/02/2016			Buy	245	21,331.92
R214 On 04/02/2016			Sell	424	0.00
R214 On 04/02/2016			Buy	424	36,917.28
R214 On 04/02/2016			Sell	467	0.00
R214 On 04/02/2016			Buy	467	40,661.25
R214 On 04/02/2016			Sell	558	0.00
R214 On 04/02/2016			Buy	558	48,584.54
R214 On 04/02/2016			Sell	730	0.00
R214 On 04/02/2016			Buy	730	63,560.41
R214 On 04/02/2016			Sell	1,060	0.00
R214 On 04/02/2016			Buy	1,060	92,293.20
R214 On 04/02/2016			Buy	4,420	384,845.25

R214 On 04/02/2016 Bond Future

Sell

4,420

0.00

Grand Total for Daily Detailed Turnover:

30,319

3,285,400.89