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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/04/2015

TO DATE : 08/04/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R186 Bond Future</b>					
R186 On 07/05/2015			Buy	10	1,259.86
R186 On 07/05/2015			Sell	10	0.00
R186 On 07/05/2015			Buy	10	1,257.96
R186 On 07/05/2015			Sell	10	0.00
R186 On 07/05/2015			Sell	40	0.00
R186 On 07/05/2015			Buy	40	5,039.44
R186 On 07/05/2015			Buy	40	5,031.85
R186 On 07/05/2015			Sell	40	0.00
R186 On 07/05/2015			Sell	50	0.00
R186 On 07/05/2015			Buy	50	6,299.30
R186 On 07/05/2015			Buy	50	6,289.82
R186 On 07/05/2015			Sell	50	0.00
R186 On 07/05/2015			Buy	100	12,578.76
R186 On 07/05/2015			Sell	100	0.00

R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	762.40
R186 On 07/05/2015	Bond Future	Buy	400	49,654.51
R186 On 07/05/2015	Bond Future	Sell	400	0.00
R186 On 07/05/2015	Bond Future	Buy	400	49,878.31
R186 On 07/05/2015	Bond Future	Sell	400	0.00

**R202 Bond Future**

R202 On 07/05/2015	Bond Future	Buy	604	145,314.55
R202 On 07/05/2015	Bond Future	Sell	604	0.00
R202 On 07/05/2015	Bond Future	Sell	604	0.00
R202 On 07/05/2015	Bond Future	Buy	604	145,477.63

**R207 Bond Future**

R207 On 07/05/2015	Bond Future	Buy	4	410.54
R207 On 07/05/2015	Bond Future	Sell	4	0.00
R207 On 07/05/2015	Bond Future	Buy	14	1,436.89
R207 On 07/05/2015	Bond Future	Sell	14	0.00
R207 On 07/05/2015	Bond Future	Buy	19	1,950.06
R207 On 07/05/2015	Bond Future	Sell	19	0.00
R207 On 07/05/2015	Bond Future	Buy	29	2,976.41
R207 On 07/05/2015	Bond Future	Sell	29	0.00
R207 On 07/05/2015	Bond Future	Buy	39	4,002.76
R207 On 07/05/2015	Bond Future	Sell	39	0.00
R207 On 07/05/2015	Bond Future	Buy	57	5,850.19
R207 On 07/05/2015	Bond Future	Sell	57	0.00
R207 On 07/05/2015	Bond Future	Buy	71	7,287.07
R207 On 07/05/2015	Bond Future	Sell	71	0.00
R207 On 07/05/2015	Bond Future	Buy	93	9,545.04
R207 On 07/05/2015	Bond Future	Sell	93	0.00
R207 On 07/05/2015	Bond Future	Buy	115	11,803.01
R207 On 07/05/2015	Bond Future	Sell	115	0.00
R207 On 07/05/2015	Bond Future	Buy	127	13,034.62
R207 On 07/05/2015	Bond Future	Sell	127	0.00
R207 On 07/05/2015	Bond Future	Buy	178	18,269.00
R207 On 07/05/2015	Bond Future	Sell	178	0.00
R207 On 07/05/2015	Bond Future	Sell	181	0.00
R207 On 07/05/2015	Bond Future	Buy	181	18,576.91
R207 On 07/05/2015	Bond Future	Buy	205	21,040.14
R207 On 07/05/2015	Bond Future	Sell	205	0.00
R207 On 07/05/2015	Bond Future	Buy	209	21,450.68
R207 On 07/05/2015	Bond Future	Sell	209	0.00
R207 On 07/05/2015	Bond Future	Buy	216	22,169.13
R207 On 07/05/2015	Bond Future	Sell	216	0.00
R207 On 07/05/2015	Bond Future	Buy	223	22,887.57
R207 On 07/05/2015	Bond Future	Sell	223	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
R207 On 07/05/2015			Buy	236	24,221.82
R207 On 07/05/2015			Sell	236	0.00
R207 On 07/05/2015			Buy	257	26,377.15
R207 On 07/05/2015			Sell	257	0.00
R207 On 07/05/2015			Buy	400	41,053.94
R207 On 07/05/2015			Sell	400	0.00
R207 On 07/05/2015			Buy	414	42,490.82
R207 On 07/05/2015			Sell	414	0.00
R207 On 07/05/2015			Buy	435	44,646.16
R207 On 07/05/2015			Sell	435	0.00
R207 On 07/05/2015			Buy	2,660	273,008.67
R207 On 07/05/2015			Sell	2,660	0.00
R207 On 07/05/2015			Buy	6,182	634,488.58
R207 On 07/05/2015			Sell	6,182	0.00
<b>R208 Bond Futures</b>					
R208 On 07/05/2015			Buy	241	23,769.24
R208 On 07/05/2015			Sell	241	0.00
R208 On 07/05/2015			Buy	487	48,031.63
R208 On 07/05/2015			Sell	487	0.00
R208 On 07/05/2015			Buy	712	70,222.83
R208 On 07/05/2015			Sell	712	0.00
R208 On 07/05/2015			Buy	1,440	142,023.70
R208 On 07/05/2015			Sell	1,440	0.00
<b>R209 Bond Future</b>					
R209 On 07/05/2015			Sell	800	0.00
R209 On 07/05/2015			Buy	800	65,534.46
<b>Grand Total for Daily Detailed Turnover:</b>				<b>18,452</b>	<b>2,047,403.42</b>