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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/11/2014

TO DATE : 24/11/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 05/02/2015	GOVI		Sell	1	0.00
GOVI On 05/02/2015	GOVI		Buy	1	4,894.40
GOVI On 05/02/2015	GOVI		Sell	1	0.00
GOVI On 05/02/2015	GOVI		Buy	1	4,894.40
GOVI On 05/02/2015	GOVI		Buy	2	9,788.80
GOVI On 05/02/2015	GOVI		Sell	2	0.00
GOVI On 05/02/2015	GOVI		Sell	2	0.00
GOVI On 05/02/2015	GOVI		Buy	2	9,784.80
R186 Bond Future					
R186 On 05/02/2015	Bond Future		Buy	20	2,446.12
R186 On 05/02/2015	Bond Future		Sell	20	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	26	3,182.66
R186 On 05/02/2015	Bond Future	8.45	Put	26	0.00

R186 On 05/02/2015	Bond Future	8.50	Put	Buy	26	3,182.66
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	26	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	26	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	26	3,187.86
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	26	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	26	3,187.86
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	31	3,794.71
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	31	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	31	3,794.71
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	31	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	31	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	31	3,800.91
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	31	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	31	3,800.91
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	34	4,161.94
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	34	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	34	4,161.94
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	34	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	35	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	35	4,291.35
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	35	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	35	4,291.35
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	43	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	43	5,272.23
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	43	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	43	5,272.23
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	43	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	43	5,272.23
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	43	5,272.66
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	43	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	44	5,386.04
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	44	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	44	5,386.04
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	44	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	45	5,508.45
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	45	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	45	5,508.45
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	45	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	45	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	45	5,517.45
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	45	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	45	5,517.45
R186 On 05/02/2015	Bond Future			Buy	50	6,120.84
R186 On 05/02/2015	Bond Future			Sell	50	0.00
R186 On 05/02/2015	Bond Future			Buy	50	6,136.90
R186 On 05/02/2015	Bond Future			Sell	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)	
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	50	6,120.50
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	50	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	50	6,120.50
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	50	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	50	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	50	6,130.50
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	50	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	50	6,130.50
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	53	6,487.73
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	53	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	53	6,487.73
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	53	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	54	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	54	6,620.94
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	68	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	68	8,337.48
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	68	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	68	8,337.48
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	69	8,446.29
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	69	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	69	8,446.29
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	69	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	70	8,568.70
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	70	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	70	8,568.70
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	70	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	70	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	70	8,582.70
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	70	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	70	8,582.70
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	72	8,813.52
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	72	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	72	8,813.52
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	72	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	72	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	72	8,827.92
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	72	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	72	8,827.92
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	78	9,547.98
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	78	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	78	9,547.98
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	78	0.00

R186 On 05/02/2015	Bond Future	8.00	Put	Sell	79	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	79	9,686.19
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	79	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	79	9,686.19
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	99	12,118.59
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	99	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	99	12,118.59
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	99	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	100	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	100	12,261.00
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	100	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	100	12,261.00
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	107	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	107	13,119.27
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	107	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	107	13,119.27
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	107	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	107	13,119.27
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	107	13,120.33
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	107	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	108	13,220.28
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	108	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	108	13,220.28
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	108	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	121	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	121	14,835.81
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	127	15,546.07
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	127	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	127	15,546.07
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	127	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	137	16,770.17
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	137	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	137	16,770.17
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	137	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	138	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	138	16,920.18
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	138	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	138	16,920.18
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	148	18,116.68
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	148	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	148	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	148	18,146.28
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	148	18,116.68
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	148	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	148	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	148	18,146.28

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 05/02/2015	8.45	Put	Buy	193	23,625.13
R186 On 05/02/2015	8.45	Put	Sell	193	0.00
R186 On 05/02/2015	8.00	Put	Sell	193	0.00
R186 On 05/02/2015	8.00	Put	Buy	193	23,663.72
R186 On 05/02/2015	8.05	Put	Sell	193	0.00
R186 On 05/02/2015	8.05	Put	Buy	193	23,663.72
R186 On 05/02/2015	8.50	Put	Buy	193	23,625.13
R186 On 05/02/2015	8.50	Put	Sell	193	0.00
R186 On 05/02/2015	8.45	Put	Buy	202	24,726.82
R186 On 05/02/2015	8.45	Put	Sell	202	0.00
R186 On 05/02/2015	8.00	Put	Sell	202	0.00
R186 On 05/02/2015	8.50	Put	Buy	202	24,726.82
R186 On 05/02/2015	8.50	Put	Sell	202	0.00
R186 On 05/02/2015	8.00	Put	Buy	202	24,767.21
R186 On 05/02/2015	8.05	Put	Sell	202	0.00
R186 On 05/02/2015	8.05	Put	Buy	202	24,767.21
R186 On 05/02/2015	8.45	Put	Buy	204	24,971.64
R186 On 05/02/2015	8.45	Put	Sell	204	0.00
R186 On 05/02/2015	8.50	Put	Buy	204	24,971.64
R186 On 05/02/2015	8.50	Put	Sell	204	0.00
R186 On 05/02/2015	8.45	Put	Buy	205	25,094.05
R186 On 05/02/2015	8.45	Put	Sell	205	0.00
R186 On 05/02/2015	8.50	Put	Buy	205	25,094.05
R186 On 05/02/2015	8.00	Put	Sell	205	0.00
R186 On 05/02/2015	8.00	Put	Buy	205	25,135.04
R186 On 05/02/2015	8.50	Put	Sell	205	0.00
R186 On 05/02/2015	8.00	Put	Sell	206	0.00
R186 On 05/02/2015	8.00	Put	Buy	206	25,257.65
R186 On 05/02/2015	8.05	Put	Sell	206	0.00
R186 On 05/02/2015	8.05	Put	Buy	206	25,257.65
R186 On 05/02/2015	8.45	Put	Buy	223	27,297.43
R186 On 05/02/2015	8.45	Put	Sell	223	0.00
R186 On 05/02/2015	8.50	Put	Buy	223	27,297.43
R186 On 05/02/2015	8.50	Put	Sell	223	0.00
R186 On 05/02/2015	8.00	Put	Sell	224	0.00
R186 On 05/02/2015	8.00	Put	Buy	224	27,464.63
R186 On 05/02/2015	8.05	Put	Sell	224	0.00
R186 On 05/02/2015	8.05	Put	Buy	224	27,464.63
R186 On 05/02/2015	8.00	Put	Sell	310	0.00
R186 On 05/02/2015	8.00	Put	Buy	310	38,009.09
R186 On 05/02/2015	8.05	Put	Sell	310	0.00
R186 On 05/02/2015	8.05	Put	Buy	310	38,009.09

R186 On 05/02/2015	Bond Future	8.45	Put	Buy	311	38,069.52
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	311	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	311	38,069.52
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	311	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	359	43,945.20
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	359	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	359	43,945.20
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	359	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	370	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	370	45,365.69
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	370	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	370	45,365.69
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	380	46,515.81
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	380	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	380	46,515.81
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	380	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	381	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	381	46,714.40
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	381	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	381	46,714.40
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	397	48,596.78
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	397	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	397	48,596.78
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	397	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	399	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	399	48,921.38
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	399	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	399	48,921.38
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	405	49,576.06
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	405	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	405	49,576.06
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	405	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	406	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	406	49,779.65
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	519	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	519	63,634.57
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	519	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	519	63,634.57
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	529	64,754.90
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	529	64,754.90
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	529	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	529	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	545	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	545	66,822.43
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	545	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	545	66,822.43

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)	
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	545	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	545	66,822.43
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	545	66,827.87
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	545	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	552	67,570.33
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	552	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	552	67,570.33
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	552	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	638	78,097.59
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	638	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	638	78,097.59
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	638	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	646	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	646	79,206.04
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	646	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	646	79,206.04
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	707	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	707	86,685.25
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	707	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	707	86,685.25
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	711	87,033.52
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	711	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	711	87,033.52
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	711	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	6,500	795,665.13
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	6,500	0.00
R186 On 05/02/2015	Bond Future	8.00	Put	Buy	6,500	796,964.81
R186 On 05/02/2015	Bond Future	8.00	Put	Sell	6,500	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	6,500	795,665.13
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	6,500	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	Buy	6,500	796,964.81
R186 On 05/02/2015	Bond Future	8.05	Put	Sell	6,500	0.00
R207 Bond Future						
R207 On 05/02/2015	Bond Future		Buy	290	29,343.09	
R207 On 05/02/2015	Bond Future		Sell	290	0.00	
Grand Total for Daily Detailed Turnover:				53,020	6,517,992.44	