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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/11/2014

TO DATE : 25/11/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
I2046 Bond Future					
2046 On 05/02/2015			Sell	80	0.00
2046 On 05/02/2015			Buy	80	10,422.81
R186 Bond Future					
R186 On 05/02/2015			Buy	1	120.69
R186 On 05/02/2015			Sell	1	0.00
R186 On 05/02/2015			Buy	3	362.07
R186 On 05/02/2015			Sell	3	0.00
R186 On 05/02/2015			Buy	8	965.53
R186 On 05/02/2015			Sell	8	0.00
R186 On 05/02/2015			Buy	9	1,086.22
R186 On 05/02/2015			Sell	9	0.00
R186 On 05/02/2015			Sell	20	0.00
R186 On 05/02/2015			Buy	20	2,441.20

R186 On 05/02/2015	Bond Future		Buy	28	3,379.36
R186 On 05/02/2015	Bond Future		Sell	28	0.00
R186 On 05/02/2015	Bond Future		Buy	32	3,862.13
R186 On 05/02/2015	Bond Future		Sell	32	0.00
R186 On 05/02/2015	Bond Future		Buy	54	6,517.34
R186 On 05/02/2015	Bond Future		Sell	54	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	54	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	54	6,618.78
R186 On 05/02/2015	Bond Future		Buy	65	7,844.95
R186 On 05/02/2015	Bond Future		Sell	65	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	121	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	121	14,830.97
R186 On 05/02/2015	Bond Future		Sell	145	0.00
R186 On 05/02/2015	Bond Future		Buy	145	17,698.68
R186 On 05/02/2015	Bond Future		Buy	200	24,138.31
R186 On 05/02/2015	Bond Future		Sell	200	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	205	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	205	25,126.85
R186 On 05/02/2015	Bond Future		Sell	230	0.00
R186 On 05/02/2015	Bond Future		Buy	230	28,073.76
R186 On 05/02/2015	Bond Future		Sell	236	0.00
R186 On 05/02/2015	Bond Future		Buy	236	28,806.12
R186 On 05/02/2015	Bond Future		Sell	247	0.00
R186 On 05/02/2015	Bond Future		Buy	247	30,148.78
R186 On 05/02/2015	Bond Future	8.05	Put	406	0.00
R186 On 05/02/2015	Bond Future	8.05	Put	406	49,763.41
R186 On 05/02/2015	Bond Future		Sell	476	0.00
R186 On 05/02/2015	Bond Future		Buy	476	58,100.48
R186 On 05/02/2015	Bond Future		Sell	533	0.00
R186 On 05/02/2015	Bond Future		Buy	533	65,057.89
R186 On 05/02/2015	Bond Future		Sell	1,053	0.00
R186 On 05/02/2015	Bond Future		Buy	1,053	128,529.00
R186 On 05/02/2015	Bond Future		Sell	1,053	0.00
R186 On 05/02/2015	Bond Future		Buy	1,053	128,529.00
R186 On 05/02/2015	Bond Future		Buy	3,973	484,943.70
R186 On 05/02/2015	Bond Future		Sell	3,973	0.00

R204 Bond Future

R204 On 05/02/2015	Bond Future		Sell	320	0.00
R204 On 05/02/2015	Bond Future		Buy	320	33,532.60

R2048 Bond Future

R248 On 05/02/2015	Bond Future		Buy	750	79,037.64
R248 On 05/02/2015	Bond Future		Sell	750	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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Grand Total for Daily Detailed Turnover:

10,302

1,239,938.27