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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/01/2015

TO DATE : 12/01/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
I2038 Bond Future					
2038 On 05/02/2015			Buy	40	5,070.08
2038 On 05/02/2015			Sell	40	0.00
2038 On 05/02/2015			Sell	40	0.00
2038 On 05/02/2015			Buy	40	5,070.08
R186 Bond Future					
R186 On 05/02/2015			Buy	2	247.77
R186 On 05/02/2015			Sell	2	0.00
R186 On 05/02/2015			Buy	4	496.87
R186 On 05/02/2015			Sell	4	0.00
R186 On 05/02/2015			Buy	4	496.87
R186 On 05/02/2015			Sell	4	0.00
R186 On 05/02/2015			Sell	5	0.00
R186 On 05/02/2015			Buy	5	619.43

R186 On 05/02/2015	Bond Future	Buy	19	2,360.13
R186 On 05/02/2015	Bond Future	Sell	19	0.00
R186 On 07/05/2015	Bond Future	Buy	20	151.94
R186 On 07/05/2015	Bond Future	Sell	20	0.00
R186 On 05/02/2015	Bond Future	Buy	22	2,732.79
R186 On 05/02/2015	Bond Future	Sell	22	0.00
R186 On 05/02/2015	Bond Future	Buy	44	5,465.57
R186 On 05/02/2015	Bond Future	Sell	44	0.00
R186 On 05/02/2015	Bond Future	Buy	55	6,813.68
R186 On 05/02/2015	Bond Future	Sell	55	0.00
R186 On 05/02/2015	Bond Future	Sell	57	0.00
R186 On 05/02/2015	Bond Future	Buy	57	7,080.40
R186 On 05/02/2015	Bond Future	Buy	67	8,300.31
R186 On 05/02/2015	Bond Future	Sell	67	0.00
R186 On 05/02/2015	Bond Future	Sell	110	0.00
R186 On 05/02/2015	Bond Future	Buy	110	13,663.93
R186 On 05/02/2015	Bond Future	Buy	294	36,422.23
R186 On 05/02/2015	Bond Future	Sell	294	0.00
R186 On 05/02/2015	Bond Future	Buy	336	41,625.41
R186 On 05/02/2015	Bond Future	Sell	336	0.00
R186 On 05/02/2015	Bond Future	Buy	682	84,489.67
R186 On 05/02/2015	Bond Future	Sell	682	0.00
R186 On 05/02/2015	Bond Future	Buy	892	110,505.55
R186 On 05/02/2015	Bond Future	Sell	892	0.00
R186 On 05/02/2015	Bond Future	Sell	1,700	0.00
R186 On 05/02/2015	Bond Future	Buy	1,700	210,604.76

R204 Bond Future

R204 On 05/02/2015	Bond Future	Buy	100	681.07
R204 On 05/02/2015	Bond Future	Sell	100	0.00
R204 On 05/02/2015	Bond Future	Sell	100	0.00
R204 On 05/02/2015	Bond Future	Buy	100	728.80
R204 On 05/02/2015	Bond Future	Buy	100	10,346.50
R204 On 05/02/2015	Bond Future	Sell	100	0.00
R204 On 07/05/2015	Bond Future	Buy	100	10,516.23
R204 On 07/05/2015	Bond Future	Sell	100	0.00
R204 On 07/05/2015	Bond Future	Sell	100	0.00
R204 On 07/05/2015	Bond Future	Buy	100	734.20
R204 On 07/05/2015	Bond Future	Buy	100	685.35
R204 On 07/05/2015	Bond Future	Sell	100	0.00

R207 Bond Future

R207 On 05/02/2015	Bond Future	Sell	1	0.00
R207 On 05/02/2015	Bond Future	Buy	1	101.13
R207 On 05/02/2015	Bond Future	Sell	2	0.00
R207 On 05/02/2015	Bond Future	Buy	2	202.27

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R207 On 05/02/2015			Sell	2	0.00
R207 On 05/02/2015			Buy	2	202.27
R207 On 05/02/2015			Sell	3	0.00
R207 On 05/02/2015			Buy	3	303.40
R207 On 05/02/2015			Sell	4	0.00
R207 On 05/02/2015			Buy	4	404.53
R207 On 05/02/2015			Sell	4	0.00
R207 On 05/02/2015			Buy	4	404.53
R207 On 05/02/2015			Sell	4	0.00
R207 On 05/02/2015			Buy	4	404.53
R207 On 05/02/2015			Sell	4	0.00
R207 On 05/02/2015			Buy	4	404.53
R207 On 05/02/2015			Sell	5	0.00
R207 On 05/02/2015			Buy	5	505.67
R207 On 05/02/2015			Sell	6	0.00
R207 On 05/02/2015			Buy	6	606.80
R207 On 05/02/2015			Sell	7	0.00
R207 On 05/02/2015			Buy	7	707.93
R207 On 05/02/2015			Sell	9	0.00
R207 On 05/02/2015			Buy	9	910.20
R207 On 05/02/2015			Sell	10	0.00
R207 On 05/02/2015			Buy	10	1,011.33
R207 On 05/02/2015			Sell	14	0.00
R207 On 05/02/2015			Buy	14	1,415.87
R207 On 05/02/2015			Sell	14	0.00
R207 On 05/02/2015			Buy	14	1,415.87
R207 On 05/02/2015			Sell	14	0.00
R207 On 05/02/2015			Buy	14	1,415.87
R207 On 05/02/2015			Sell	16	0.00
R207 On 05/02/2015			Buy	16	1,618.13
R207 On 05/02/2015			Sell	18	0.00
R207 On 05/02/2015			Buy	18	1,820.40
R207 On 05/02/2015			Sell	26	0.00
R207 On 05/02/2015			Buy	26	2,629.47
R207 On 05/02/2015			Sell	28	0.00
R207 On 05/02/2015			Buy	28	2,831.73
R207 On 05/02/2015			Sell	28	0.00
R207 On 05/02/2015			Buy	28	2,831.73
R207 On 05/02/2015			Sell	28	0.00
R207 On 05/02/2015			Buy	28	2,831.73
R207 On 05/02/2015			Sell	32	0.00
R207 On 05/02/2015			Buy	32	3,236.27
R207 On 05/02/2015			Sell	41	0.00
R207 On 05/02/2015			Buy	41	4,146.47

R207 On 05/02/2015	Bond Future	Sell	45	0.00
R207 On 05/02/2015	Bond Future	Buy	45	4,551.00
R207 On 05/02/2015	Bond Future	Sell	57	0.00
R207 On 05/02/2015	Bond Future	Buy	57	5,764.60
R207 On 05/02/2015	Bond Future	Sell	64	0.00
R207 On 05/02/2015	Bond Future	Buy	64	6,472.53
R207 On 05/02/2015	Bond Future	Sell	70	0.00
R207 On 05/02/2015	Bond Future	Buy	70	7,079.33
R207 On 05/02/2015	Bond Future	Sell	80	0.00
R207 On 05/02/2015	Bond Future	Buy	80	8,090.67
R207 On 05/02/2015	Bond Future	Sell	89	0.00
R207 On 05/02/2015	Bond Future	Buy	89	9,000.87
R207 On 05/02/2015	Bond Future	Buy	100	700.10
R207 On 05/02/2015	Bond Future	Sell	100	0.00
R207 On 05/02/2015	Bond Future	Sell	103	0.00
R207 On 05/02/2015	Bond Future	Buy	103	10,416.73
R207 On 05/02/2015	Bond Future	Sell	133	0.00
R207 On 05/02/2015	Bond Future	Buy	133	13,450.73
R207 On 05/02/2015	Bond Future	Sell	177	0.00
R207 On 05/02/2015	Bond Future	Buy	177	17,900.60
R207 On 05/02/2015	Bond Future	Sell	180	0.00
R207 On 05/02/2015	Bond Future	Buy	180	18,204.00
R207 On 05/02/2015	Bond Future	Sell	234	0.00
R207 On 05/02/2015	Bond Future	Buy	234	23,665.20
R207 On 05/02/2015	Bond Future	Sell	269	0.00
R207 On 05/02/2015	Bond Future	Buy	269	27,204.87
R207 On 05/02/2015	Bond Future	Sell	269	0.00
R207 On 05/02/2015	Bond Future	Buy	269	27,204.87
R207 On 05/02/2015	Bond Future	Sell	293	0.00
R207 On 05/02/2015	Bond Future	Buy	293	29,632.07
R207 On 05/02/2015	Bond Future	Sell	344	0.00
R207 On 05/02/2015	Bond Future	Buy	344	34,789.87
R207 On 05/02/2015	Bond Future	Sell	485	0.00
R207 On 05/02/2015	Bond Future	Buy	485	49,049.67
R207 On 05/02/2015	Bond Future	Buy	512	51,780.27
R207 On 05/02/2015	Bond Future	Sell	512	0.00
R207 On 05/02/2015	Bond Future	Sell	521	0.00
R207 On 05/02/2015	Bond Future	Buy	521	52,690.47
R207 On 05/02/2015	Bond Future	Sell	531	0.00
R207 On 05/02/2015	Bond Future	Buy	531	53,701.80
R207 On 05/02/2015	Bond Future	Sell	596	0.00
R207 On 05/02/2015	Bond Future	Buy	596	60,275.47
R207 On 05/02/2015	Bond Future	Sell	837	0.00
R207 On 05/02/2015	Bond Future	Buy	837	84,648.61
R207 On 05/02/2015	Bond Future	Sell	4,363	0.00
R207 On 05/02/2015	Bond Future	Buy	4,363	441,244.76

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 Bond Futures					
R208 On 05/02/2015			Buy	13	1,301.32
R208 On 05/02/2015			Sell	13	0.00
R208 On 05/02/2015			Buy	25	2,502.53
R208 On 05/02/2015			Sell	25	0.00
R208 On 05/02/2015			Buy	37	3,703.75
R208 On 05/02/2015			Sell	37	0.00
R208 On 05/02/2015			Buy	51	5,105.16
R208 On 05/02/2015			Sell	51	0.00
R208 On 05/02/2015			Buy	58	5,805.87
R208 On 05/02/2015			Sell	58	0.00
R208 On 05/02/2015			Buy	63	6,306.38
R208 On 05/02/2015			Sell	63	0.00
R208 On 05/02/2015			Buy	71	7,107.19
R208 On 05/02/2015			Sell	71	0.00
R208 On 05/02/2015			Buy	81	8,108.20
R208 On 05/02/2015			Sell	81	0.00
R208 On 05/02/2015			Buy	94	9,409.52
R208 On 05/02/2015			Sell	94	0.00
R208 On 05/02/2015			Buy	120	12,012.15
R208 On 05/02/2015			Sell	120	0.00
R208 On 05/02/2015			Buy	159	15,916.10
R208 On 05/02/2015			Sell	159	0.00
R208 On 05/02/2015			Buy	163	16,316.51
R208 On 05/02/2015			Sell	163	0.00
R208 On 05/02/2015			Buy	242	24,224.50
R208 On 05/02/2015			Sell	242	0.00
R208 On 05/02/2015			Buy	242	24,224.50
R208 On 05/02/2015			Sell	242	0.00
R208 On 05/02/2015			Buy	265	26,526.83
R208 On 05/02/2015			Sell	265	0.00
R208 On 05/02/2015			Buy	309	30,931.29
R208 On 05/02/2015			Sell	309	0.00
R208 On 05/02/2015			Buy	437	43,744.25
R208 On 05/02/2015			Sell	437	0.00
R208 On 05/02/2015			Buy	470	47,047.59
R208 On 05/02/2015			Sell	470	0.00
R208 On 05/02/2015			Buy	479	47,948.50
R208 On 05/02/2015			Sell	479	0.00
R208 On 05/02/2015			Buy	538	53,854.48
R208 On 05/02/2015			Sell	538	0.00

R208 On 05/02/2015	Bond Future	Buy	755	75,576.45
R208 On 05/02/2015	Bond Future	Sell	755	0.00
R208 On 05/02/2015	Bond Future	Buy	3,933	393,698.26
R208 On 05/02/2015	Bond Future	Sell	3,933	0.00

R209 Bond Future

R209 On 05/02/2015	Bond Future	Buy	1	83.04
R209 On 05/02/2015	Bond Future	Sell	1	0.00
R209 On 05/02/2015	Bond Future	Buy	2	166.08
R209 On 05/02/2015	Bond Future	Sell	2	0.00
R209 On 05/02/2015	Bond Future	Buy	5	415.20
R209 On 05/02/2015	Bond Future	Sell	5	0.00
R209 On 05/02/2015	Bond Future	Buy	13	1,079.52
R209 On 05/02/2015	Bond Future	Sell	13	0.00
R209 On 05/02/2015	Bond Future	Buy	13	1,079.52
R209 On 05/02/2015	Bond Future	Sell	13	0.00
R209 On 05/02/2015	Bond Future	Buy	17	1,411.68
R209 On 05/02/2015	Bond Future	Sell	17	0.00
R209 On 05/02/2015	Bond Future	Buy	20	1,660.81
R209 On 05/02/2015	Bond Future	Sell	20	0.00
R209 On 05/02/2015	Bond Future	Buy	89	7,390.58
R209 On 05/02/2015	Bond Future	Sell	89	0.00
R209 On 05/02/2015	Bond Future	Buy	292	24,247.75
R209 On 05/02/2015	Bond Future	Sell	292	0.00
R209 On 05/02/2015	Bond Future	Buy	378	31,389.21
R209 On 05/02/2015	Bond Future	Sell	378	0.00
R209 On 05/02/2015	Bond Future	Buy	389	32,302.66
R209 On 05/02/2015	Bond Future	Sell	389	0.00
R209 On 05/02/2015	Bond Future	Buy	504	41,852.29
R209 On 05/02/2015	Bond Future	Sell	504	0.00
R209 On 05/02/2015	Bond Future	Buy	584	48,495.51
R209 On 05/02/2015	Bond Future	Sell	584	0.00

R212 Bond Future

R212 On 05/02/2015	Bond Future	Sell	1	0.00
R212 On 05/02/2015	Bond Future	Buy	1	137.16
R212 On 05/02/2015	Bond Future	Sell	3	0.00
R212 On 05/02/2015	Bond Future	Buy	3	411.66
R212 On 05/02/2015	Bond Future	Sell	4	0.00
R212 On 05/02/2015	Bond Future	Buy	4	548.88
R212 On 05/02/2015	Bond Future	Sell	4	0.00
R212 On 05/02/2015	Bond Future	Buy	4	548.88
R212 On 05/02/2015	Bond Future	Sell	4	0.00
R212 On 05/02/2015	Bond Future	Buy	4	548.64
R212 On 05/02/2015	Bond Future	Sell	18	0.00
R212 On 05/02/2015	Bond Future	Buy	18	2,469.98

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R212 On 05/02/2015			Sell	21	0.00
R212 On 05/02/2015			Buy	21	2,881.64
R212 On 05/02/2015			Sell	42	0.00
R212 On 05/02/2015			Buy	42	5,763.28
R212 On 05/02/2015			Sell	52	0.00
R212 On 05/02/2015			Buy	52	7,132.27
R212 On 05/02/2015			Sell	54	0.00
R212 On 05/02/2015			Buy	54	7,409.93
R212 On 05/02/2015			Sell	59	0.00
R212 On 05/02/2015			Buy	59	8,092.38
R212 On 05/02/2015			Sell	63	0.00
R212 On 05/02/2015			Buy	63	8,641.02
R212 On 05/02/2015			Sell	104	0.00
R212 On 05/02/2015			Buy	104	14,270.98
R212 On 05/02/2015			Sell	273	0.00
R212 On 05/02/2015			Buy	273	37,444.41
R212 On 05/02/2015			Sell	309	0.00
R212 On 05/02/2015			Buy	309	42,382.13
R212 On 05/02/2015			Sell	635	0.00
R212 On 05/02/2015			Buy	635	87,095.97
R212 On 05/02/2015			Sell	820	0.00
R212 On 05/02/2015			Buy	820	112,470.38
R212 On 05/02/2015			Sell	1,563	0.00
R212 On 05/02/2015			Buy	1,563	214,379.52
R214 Bond Future					
R214 On 05/02/2015			Buy	147	12,393.03
R214 On 05/02/2015			Sell	147	0.00
R214 On 05/02/2015			Sell	147	0.00
R214 On 05/02/2015			Buy	147	12,393.03
Grand Total for Daily Detailed Turnover:				30,896	3,265,747.24