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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/02/2015

TO DATE : 11/02/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 07/05/2015			Buy	1	125.11
R186 On 07/05/2015			Sell	1	0.00
R186 On 07/05/2015			Sell	2	0.00
R186 On 07/05/2015			Buy	2	250.70
R186 On 07/05/2015			Buy	5	628.77
R186 On 07/05/2015			Sell	5	0.00
R186 On 07/05/2015			Buy	5	628.77
R186 On 07/05/2015			Buy	5	625.57
R186 On 07/05/2015			Sell	5	0.00
R186 On 07/05/2015			Sell	5	0.00
R186 On 07/05/2015			Buy	6	750.68
R186 On 07/05/2015			Sell	6	0.00
R186 On 07/05/2015			Sell	6	0.00
R186 On 07/05/2015			Buy	6	752.10

R186 On 07/05/2015	Bond Future	Sell	8	0.00
R186 On 07/05/2015	Bond Future	Buy	8	1,002.80
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Buy	10	1,257.53
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Buy	10	1,257.53
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Buy	10	1,257.53
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Buy	10	1,257.53
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Buy	10	1,257.53
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Buy	10	1,257.53
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Buy	10	1,253.50
R186 On 07/05/2015	Bond Future	Sell	13	0.00
R186 On 07/05/2015	Bond Future	Buy	13	1,629.55
R186 On 07/05/2015	Bond Future	Sell	20	0.00
R186 On 07/05/2015	Bond Future	Buy	20	2,512.95
R186 On 07/05/2015	Bond Future	Buy	20	2,512.05
R186 On 07/05/2015	Bond Future	Sell	20	0.00
R186 On 07/05/2015	Bond Future	Sell	20	0.00
R186 On 07/05/2015	Bond Future	Buy	20	2,515.07
R186 On 07/05/2015	Bond Future	Sell	20	0.00
R186 On 07/05/2015	Bond Future	Buy	20	2,515.07
R186 On 07/05/2015	Bond Future	Sell	20	0.00
R186 On 07/05/2015	Bond Future	Buy	20	2,515.07
R186 On 07/05/2015	Bond Future	Sell	30	0.00
R186 On 07/05/2015	Bond Future	Buy	30	3,772.60
R186 On 07/05/2015	Bond Future	Sell	30	0.00
R186 On 07/05/2015	Bond Future	Buy	30	3,772.60
R186 On 07/05/2015	Bond Future	Sell	40	0.00
R186 On 07/05/2015	Bond Future	Buy	40	5,025.90
R186 On 07/05/2015	Bond Future	Sell	60	0.00
R186 On 07/05/2015	Bond Future	Buy	60	7,520.98
R186 On 07/05/2015	Bond Future	Sell	79	0.00
R186 On 07/05/2015	Bond Future	Buy	79	9,902.63
R186 On 07/05/2015	Bond Future	Buy	98	12,261.11
R186 On 07/05/2015	Bond Future	Sell	98	0.00
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	764.97
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	764.97

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/05/2015	Bond Future		Sell	966	0.00
R186 On 07/05/2015	Bond Future		Buy	966	121,087.80
R186 On 07/05/2015	Bond Future		Buy	1,144	143,400.05
R186 On 07/05/2015	Bond Future		Sell	1,144	0.00
R197 Bond Future					
R197 On 07/05/2015	Bond Future		Buy	27	7,811.42
R197 On 07/05/2015	Bond Future		Sell	27	0.00
R2037 Bond Future					
2037 On 07/05/2015	Bond Future		Buy	500	52,457.66
2037 On 07/05/2015	Bond Future		Sell	500	0.00
2037 On 06/08/2015	Bond Future		Sell	500	0.00
2037 On 06/08/2015	Bond Future		Buy	500	51,201.06
R204 Bond Future					
R204 On 07/05/2015	Bond Future		Sell	50	0.00
R204 On 07/05/2015	Bond Future		Buy	50	5,332.42
R204 On 07/05/2015	Bond Future		Sell	100	0.00
R204 On 07/05/2015	Bond Future		Buy	100	10,664.84
R204 On 07/05/2015	Bond Future		Sell	100	0.00
R204 On 07/05/2015	Bond Future		Buy	100	10,664.84
R204 On 07/05/2015	Bond Future		Buy	250	26,662.10
R204 On 07/05/2015	Bond Future		Sell	250	0.00
R204 On 07/05/2015	Bond Future		Buy	250	26,657.77
R204 On 07/05/2015	Bond Future		Sell	250	0.00
R2048 Bond Future					
R248 On 07/05/2015	Bond Future		Sell	40	0.00
R248 On 07/05/2015	Bond Future		Buy	40	4,217.28
R248 On 07/05/2015	Bond Future		Sell	100	0.00
R248 On 07/05/2015	Bond Future		Buy	100	10,543.20
R248 On 07/05/2015	Bond Future		Sell	100	0.00
R248 On 07/05/2015	Bond Future		Buy	100	10,543.20
R248 On 07/05/2015	Bond Future		Sell	200	0.00
R248 On 07/05/2015	Bond Future		Buy	200	21,086.39
R248 On 07/05/2015	Bond Future		Sell	1,000	0.00
R248 On 07/05/2015	Bond Future		Buy	1,000	105,431.96
R248 On 07/05/2015	Bond Future		Buy	1,440	151,822.02
R248 On 07/05/2015	Bond Future		Sell	1,440	0.00

R208 Bond Futures

R208 On 07/05/2015	Bond Future	Sell	2	0.00
R208 On 07/05/2015	Bond Future	Buy	2	14.39

R210 Bond Future

R210 On 07/05/2015	Bond Future	Buy	35	6,157.24
R210 On 07/05/2015	Bond Future	Sell	35	0.00

Grand Total for Daily Detailed Turnover: **7,572** **838,561.84**