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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/12/2014

TO DATE : 11/12/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 05/02/2015			Bond Future		
			Sell	20	0.00
R186 On 05/02/2015			Bond Future		
			Buy	20	2,421.30
R186 On 05/02/2015			Bond Future		
			Sell	25	0.00
R186 On 05/02/2015			Bond Future		
			Buy	25	3,018.55
R186 On 05/02/2015			Bond Future		
			Sell	25	0.00
R186 On 05/02/2015			Bond Future		
			Buy	25	3,018.55
R186 On 05/02/2015			Bond Future		
			Buy	50	6,037.11
R186 On 05/02/2015			Bond Future		
			Sell	50	0.00
R186 On 05/02/2015			Bond Future		
			Buy	50	6,036.96
R186 On 05/02/2015			Bond Future		
			Sell	50	0.00
R186 On 05/02/2015			Bond Future		
			Buy	150	18,132.36
R186 On 05/02/2015			Bond Future		
			Sell	150	0.00
R186 On 05/02/2015			Bond Future		
			Sell	150	0.00
R186 On 05/02/2015			Bond Future		
			Buy	150	18,138.42

R186 On 05/02/2015	Bond Future	9.00	Put	Buy	1,050	126,617.39
R186 On 05/02/2015	Bond Future	9.00	Put	Sell	1,050	0.00
R186 On 06/08/2015	Bond Future	8.90	Put	Buy	2,500	299,006.00
R186 On 06/08/2015	Bond Future	8.90	Put	Sell	2,500	0.00
R186 On 06/08/2015	Bond Future	8.90	Put	Sell	2,500	0.00
R186 On 06/08/2015	Bond Future	8.90	Put	Buy	2,500	299,006.00

R2030 Bond Future

2030 On 05/02/2015	Bond Future			Buy	1	97.66
2030 On 05/02/2015	Bond Future			Sell	1	0.00

R207 Bond Future

R207 On 05/02/2015	Bond Future			Buy	1	100.02
R207 On 05/02/2015	Bond Future			Sell	1	0.00
R207 On 05/02/2015	Bond Future			Buy	4	399.47
R207 On 05/02/2015	Bond Future			Sell	4	0.00
R207 On 05/02/2015	Bond Future			Buy	8	800.14
R207 On 05/02/2015	Bond Future			Sell	8	0.00
R207 On 05/02/2015	Bond Future			Buy	16	1,597.87
R207 On 05/02/2015	Bond Future			Sell	16	0.00
R207 On 05/02/2015	Bond Future			Buy	21	2,097.20
R207 On 05/02/2015	Bond Future			Sell	21	0.00
R207 On 05/02/2015	Bond Future			Buy	23	2,296.94
R207 On 05/02/2015	Bond Future			Sell	23	0.00
R207 On 05/02/2015	Bond Future			Buy	31	3,095.87
R207 On 05/02/2015	Bond Future			Sell	31	0.00
R207 On 05/02/2015	Bond Future			Buy	31	3,095.87
R207 On 05/02/2015	Bond Future			Sell	31	0.00
R207 On 05/02/2015	Bond Future			Buy	33	3,300.58
R207 On 05/02/2015	Bond Future			Sell	33	0.00
R207 On 05/02/2015	Bond Future			Buy	43	4,300.76
R207 On 05/02/2015	Bond Future			Sell	43	0.00
R207 On 05/02/2015	Bond Future			Buy	47	4,700.83
R207 On 05/02/2015	Bond Future			Sell	47	0.00
R207 On 05/02/2015	Bond Future			Buy	61	6,101.08
R207 On 05/02/2015	Bond Future			Sell	61	0.00
R207 On 05/02/2015	Bond Future			Buy	63	6,301.11
R207 On 05/02/2015	Bond Future			Sell	63	0.00
R207 On 05/02/2015	Bond Future			Buy	190	18,974.71
R207 On 05/02/2015	Bond Future			Sell	190	0.00
R207 On 05/02/2015	Bond Future			Buy	316	31,557.94
R207 On 05/02/2015	Bond Future			Sell	316	0.00
R207 On 05/02/2015	Bond Future			Buy	376	37,606.63
R207 On 05/02/2015	Bond Future			Sell	376	0.00
R207 On 05/02/2015	Bond Future			Buy	632	63,211.15
R207 On 05/02/2015	Bond Future			Sell	632	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 Bond Future					
R209 On 05/02/2015			Sell	1	0.00
R209 On 05/02/2015			Buy	1	80.19
R209 On 05/02/2015			Sell	1	0.00
R209 On 05/02/2015			Buy	1	80.19
R209 On 05/02/2015			Sell	1	0.00
R209 On 05/02/2015			Sell	1	0.00
R209 On 05/02/2015			Buy	1	80.38
R209 On 05/02/2015			Sell	1	0.00
R209 On 05/02/2015			Buy	1	80.38
R209 On 05/02/2015			Buy	1	80.19
R209 On 05/02/2015			Sell	2	0.00
R209 On 05/02/2015			Buy	2	160.39
R209 On 05/02/2015			Sell	2	0.00
R209 On 05/02/2015			Buy	2	160.39
R209 On 05/02/2015			Sell	2	0.00
R209 On 05/02/2015			Buy	2	160.75
R209 On 05/02/2015			Sell	3	0.00
R209 On 05/02/2015			Buy	3	241.13
R209 On 05/02/2015			Sell	3	0.00
R209 On 05/02/2015			Buy	3	240.58
R209 On 05/02/2015			Sell	3	0.00
R209 On 05/02/2015			Buy	3	240.58
R209 On 05/02/2015			Sell	4	0.00
R209 On 05/02/2015			Buy	4	320.78
R209 On 05/02/2015			Sell	4	0.00
R209 On 05/02/2015			Buy	4	320.78
R209 On 05/02/2015			Sell	5	0.00
R209 On 05/02/2015			Buy	5	401.88
R209 On 05/02/2015			Sell	5	0.00
R209 On 05/02/2015			Buy	5	401.88
R209 On 05/02/2015			Sell	5	0.00
R209 On 05/02/2015			Buy	5	401.88
R209 On 05/02/2015			Sell	5	0.00
R209 On 05/02/2015			Buy	5	400.97
R209 On 05/02/2015			Sell	5	0.00
R209 On 05/02/2015			Buy	5	400.97
R209 On 05/02/2015			Sell	5	0.00
R209 On 05/02/2015			Buy	5	400.97
R209 On 05/02/2015			Sell	6	0.00
R209 On 05/02/2015			Buy	6	482.25

R209 On 05/02/2015	Bond Future	Sell	8	0.00
R209 On 05/02/2015	Bond Future	Buy	8	643.00
R209 On 05/02/2015	Bond Future	Sell	9	0.00
R209 On 05/02/2015	Bond Future	Buy	9	723.38
R209 On 05/02/2015	Bond Future	Sell	9	0.00
R209 On 05/02/2015	Bond Future	Buy	9	721.75
R209 On 05/02/2015	Bond Future	Sell	10	0.00
R209 On 05/02/2015	Bond Future	Buy	10	803.75
R209 On 05/02/2015	Bond Future	Sell	11	0.00
R209 On 05/02/2015	Bond Future	Buy	11	884.13
R209 On 05/02/2015	Bond Future	Sell	11	0.00
R209 On 05/02/2015	Bond Future	Buy	11	884.13
R209 On 05/02/2015	Bond Future	Sell	18	0.00
R209 On 05/02/2015	Bond Future	Buy	18	1,446.76
R209 On 05/02/2015	Bond Future	Sell	21	0.00
R209 On 05/02/2015	Bond Future	Buy	21	1,684.08
R209 On 05/02/2015	Bond Future	Sell	27	0.00
R209 On 05/02/2015	Bond Future	Buy	27	2,165.24
R209 On 05/02/2015	Bond Future	Sell	30	0.00
R209 On 05/02/2015	Bond Future	Buy	30	2,405.83
R209 On 05/02/2015	Bond Future	Sell	40	0.00
R209 On 05/02/2015	Bond Future	Buy	40	3,207.77
R209 On 05/02/2015	Bond Future	Sell	41	0.00
R209 On 05/02/2015	Bond Future	Buy	41	3,287.96
R209 On 05/02/2015	Bond Future	Sell	43	0.00
R209 On 05/02/2015	Bond Future	Buy	43	3,456.14
R209 On 05/02/2015	Bond Future	Sell	55	0.00
R209 On 05/02/2015	Bond Future	Buy	55	4,420.65
R209 On 05/02/2015	Bond Future	Sell	61	0.00
R209 On 05/02/2015	Bond Future	Buy	61	4,902.90
R209 On 05/02/2015	Bond Future	Sell	80	0.00
R209 On 05/02/2015	Bond Future	Buy	80	6,430.03
R209 On 05/02/2015	Bond Future	Sell	81	0.00
R209 On 05/02/2015	Bond Future	Buy	81	6,510.41
R209 On 05/02/2015	Bond Future	Sell	252	0.00
R209 On 05/02/2015	Bond Future	Buy	252	20,208.95
R209 On 05/02/2015	Bond Future	Sell	456	0.00
R209 On 05/02/2015	Bond Future	Buy	456	36,568.57
R209 On 05/02/2015	Bond Future	Sell	497	0.00
R209 On 05/02/2015	Bond Future	Buy	497	39,946.59
R209 On 05/02/2015	Bond Future	Buy	912	73,302.39
R209 On 05/02/2015	Bond Future	Sell	912	0.00

R214 Bond Future

R214 On 05/02/2015	Bond Future	Sell	100	0.00
R214 On 05/02/2015	Bond Future	Buy	100	8,116.24

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R214 On 05/02/2015	Bond Future		Sell	100	0.00
R214 On 05/02/2015	Bond Future		Buy	100	8,116.24
R214 On 05/02/2015	Bond Future		Sell	120	0.00
R214 On 05/02/2015	Bond Future		Buy	120	9,739.49
R214 On 05/02/2015	Bond Future		Sell	150	0.00
R214 On 05/02/2015	Bond Future		Buy	150	12,164.28
R214 On 05/02/2015	Bond Future		Buy	150	12,164.28
R214 On 05/02/2015	Bond Future		Sell	150	0.00
R214 On 05/02/2015	Bond Future		Sell	200	0.00
R214 On 05/02/2015	Bond Future		Buy	200	16,232.49
R214 On 05/02/2015	Bond Future		Sell	800	0.00
R214 On 05/02/2015	Bond Future		Buy	800	64,929.95
R214 On 05/02/2015	Bond Future		Buy	1,320	107,134.42
R214 On 05/02/2015	Bond Future		Sell	1,320	0.00
Grand Total for Daily Detailed Turnover:				14,093	1,429,407.79