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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/09/2014

TO DATE : 10/09/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014	Index Future		Buy	32	150,050.56
ALBI On 06/11/2014	Index Future		Sell	32	0.00
ALBI On 06/11/2014	Index Future		Buy	32	150,114.56
ALBI On 06/11/2014	Index Future		Sell	32	0.00
R186 Bond Future					
R186 On 06/11/2014	Bond Future		Buy	1	8.21
R186 On 06/11/2014	Bond Future		Sell	1	0.00
R186 On 06/11/2014	Bond Future		Sell	2	0.00
R186 On 06/11/2014	Bond Future		Buy	2	243.23
R186 On 06/11/2014	Bond Future		Sell	4	0.00
R186 On 06/11/2014	Bond Future		Buy	4	483.93
R186 On 06/11/2014	Bond Future		Sell	12	0.00
R186 On 06/11/2014	Bond Future		Buy	12	1,459.35

R186 On 06/11/2014	Bond Future	Sell	13	0.00
R186 On 06/11/2014	Bond Future	Buy	13	1,580.96
R186 On 06/11/2014	Bond Future	Sell	48	0.00
R186 On 06/11/2014	Bond Future	Buy	48	5,837.41
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,080.63
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,080.63
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,080.63
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,116.26
R186 On 06/11/2014	Bond Future	Sell	75	0.00
R186 On 06/11/2014	Bond Future	Buy	75	9,120.95
R186 On 06/11/2014	Bond Future	Buy	100	12,130.46
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Sell	150	0.00
R186 On 06/11/2014	Bond Future	Buy	150	18,236.20
R186 On 06/11/2014	Bond Future	Buy	200	24,256.88
R186 On 06/11/2014	Bond Future	Sell	200	0.00
R186 On 06/11/2014	Bond Future	Buy	200	24,256.29
R186 On 06/11/2014	Bond Future	Sell	200	0.00
R186 On 06/11/2014	Bond Future	Buy	300	36,483.80
R186 On 06/11/2014	Bond Future	Sell	300	0.00

R203 Bond Future

R203 On 06/11/2014	Bond Future	Buy	50	5,224.86
R203 On 06/11/2014	Bond Future	Sell	50	0.00
R203 On 06/11/2014	Bond Future	Sell	190	0.00
R203 On 06/11/2014	Bond Future	Buy	190	19,871.40
R203 On 06/11/2014	Bond Future	Sell	190	0.00
R203 On 06/11/2014	Bond Future	Buy	190	19,871.40
R203 On 06/11/2014	Bond Future	Sell	340	0.00
R203 On 06/11/2014	Bond Future	Buy	340	35,529.59

R2030 Bond Future

2030 On 06/11/2014	Bond Future	Buy	4	386.60
2030 On 06/11/2014	Bond Future	Sell	4	0.00

R207 Bond Future

R207 On 06/11/2014	Bond Future	Sell	11	0.00
R207 On 06/11/2014	Bond Future	Buy	11	1,115.23
R207 On 06/11/2014	Bond Future	Sell	24	0.00
R207 On 06/11/2014	Bond Future	Buy	24	2,433.23
R207 On 06/11/2014	Bond Future	Sell	39	0.00
R207 On 06/11/2014	Bond Future	Buy	39	3,953.99

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R207 On 06/11/2014	Bond Future		Sell	43	0.00
R207 On 06/11/2014	Bond Future		Buy	43	4,359.53
R207 On 06/11/2014	Bond Future		Sell	43	0.00
R207 On 06/11/2014	Bond Future		Buy	43	4,359.53
R207 On 06/11/2014	Bond Future		Sell	45	0.00
R207 On 06/11/2014	Bond Future		Buy	45	4,562.30
R207 On 06/11/2014	Bond Future		Sell	71	0.00
R207 On 06/11/2014	Bond Future		Buy	71	7,198.30
R207 On 06/11/2014	Bond Future		Sell	72	0.00
R207 On 06/11/2014	Bond Future		Buy	72	7,299.68
R207 On 06/11/2014	Bond Future		Sell	83	0.00
R207 On 06/11/2014	Bond Future		Buy	83	8,414.91
R207 On 06/11/2014	Bond Future		Buy	140	14,178.58
R207 On 06/11/2014	Bond Future		Sell	140	0.00
R207 On 06/11/2014	Bond Future		Sell	141	0.00
R207 On 06/11/2014	Bond Future		Buy	141	14,295.21
R207 On 06/11/2014	Bond Future		Sell	198	0.00
R207 On 06/11/2014	Bond Future		Buy	198	20,074.13
R207 On 06/11/2014	Bond Future		Sell	201	0.00
R207 On 06/11/2014	Bond Future		Buy	201	20,378.28
R207 On 06/11/2014	Bond Future		Sell	261	0.00
R207 On 06/11/2014	Bond Future		Buy	261	26,461.35
R207 On 06/11/2014	Bond Future		Sell	530	0.00
R207 On 06/11/2014	Bond Future		Buy	530	53,733.77
R207 On 06/11/2014	Bond Future		Buy	1,762	178,639.45
R207 On 06/11/2014	Bond Future		Sell	1,762	0.00
R209 Bond Future					
R209 On 06/11/2014	Bond Future		Buy	249	19,090.12
R209 On 06/11/2014	Bond Future		Sell	249	0.00
R209 On 06/11/2014	Bond Future		Sell	249	0.00
R209 On 06/11/2014	Bond Future		Buy	249	19,090.12
R213 Bond Future					
R213 On 06/11/2014	Bond Future		Sell	20	0.00
R213 On 06/11/2014	Bond Future		Buy	20	1,734.06
Grand Total for Daily Detailed Turnover:				6,325	950,876.59