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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/10/2014

TO DATE : 13/10/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014			Buy	1	4,693.60
ALBI On 06/11/2014			Sell	1	0.00
ALBI On 06/11/2014			Buy	1	4,696.80
ALBI On 06/11/2014			Sell	1	0.00
Govi Total Return Index					
GOVI On 06/11/2014	GOVI		Buy	2	9,367.10
GOVI On 06/11/2014	GOVI		Sell	2	0.00
GOVI On 06/11/2014	GOVI		Sell	2	0.00
GOVI On 06/11/2014	GOVI		Buy	2	9,363.10
GOVI On 06/11/2014	GOVI		Sell	2	0.00
GOVI On 06/11/2014	GOVI		Buy	2	9,367.10

R186 Bond Future

R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,130.75
R186 On 06/11/2014	Bond Future	Buy	50	6,130.75
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R202 Bond Future				
R202 On 06/11/2014	Bond Future	Sell	10	0.00
R202 On 06/11/2014	Bond Future	Buy	10	2,332.64
R207 Bond Future				
R207 On 05/02/2015	Bond Future	Sell	50	0.00
R207 On 05/02/2015	Bond Future	Buy	50	4,841.58
R207 On 05/02/2015	Bond Future	Sell	50	0.00
R207 On 05/02/2015	Bond Future	Buy	50	4,841.58
R207 On 05/02/2015	Bond Future	Buy	50	4,841.58
R207 On 05/02/2015	Bond Future	Sell	50	0.00
R207 On 05/02/2015	Bond Future	Buy	50	4,841.58
R207 On 05/02/2015	Bond Future	Sell	50	0.00
R207 On 05/02/2015	Bond Future	Sell	50	0.00
R207 On 05/02/2015	Bond Future	Buy	50	4,954.68
R207 On 05/02/2015	Bond Future	Sell	50	0.00
R207 On 05/02/2015	Bond Future	Buy	50	4,954.68
R207 On 05/02/2015	Bond Future	Sell	100	0.00
R207 On 05/02/2015	Bond Future	Buy	100	9,683.16
R207 On 05/02/2015	Bond Future	Buy	100	9,683.16
R207 On 05/02/2015	Bond Future	Sell	100	0.00
R207 On 05/02/2015	Bond Future	Sell	100	0.00
R207 On 05/02/2015	Bond Future	Buy	100	9,909.35
R207 On 05/02/2015	Bond Future	Sell	150	0.00
R207 On 05/02/2015	Bond Future	Buy	150	14,524.74
R207 On 05/02/2015	Bond Future	Buy	150	14,524.74
R207 On 05/02/2015	Bond Future	Sell	150	0.00
R207 On 05/02/2015	Bond Future	Sell	150	0.00
R207 On 05/02/2015	Bond Future	Buy	150	14,864.03
R207 On 05/02/2015	Bond Future	Sell	200	0.00
R207 On 05/02/2015	Bond Future	Buy	200	19,366.32
R207 On 05/02/2015	Bond Future	Buy	200	19,366.32
R207 On 05/02/2015	Bond Future	Sell	200	0.00
R207 On 05/02/2015	Bond Future	Sell	200	0.00
R207 On 05/02/2015	Bond Future	Buy	200	19,818.70
R207 On 05/02/2015	Bond Future	Sell	270	0.00
R207 On 05/02/2015	Bond Future	Buy	270	26,144.54
R207 On 05/02/2015	Bond Future	Buy	270	26,144.54
R207 On 05/02/2015	Bond Future	Sell	270	0.00
R207 On 05/02/2015	Bond Future	Sell	270	0.00
R207 On 05/02/2015	Bond Future	Buy	270	26,755.25

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R207 On 05/02/2015			Sell	400	0.00
R207 On 05/02/2015			Buy	400	38,732.65
R207 On 05/02/2015			Buy	400	38,732.65
R207 On 05/02/2015			Sell	400	0.00
R207 On 05/02/2015			Sell	400	0.00
R207 On 05/02/2015			Buy	400	39,637.40
R207 On 05/02/2015			Sell	800	0.00
R207 On 05/02/2015			Buy	800	77,465.30
R207 On 05/02/2015			Sell	800	0.00
R207 On 05/02/2015			Buy	800	77,465.30
R207 On 05/02/2015			Buy	800	77,465.30
R207 On 05/02/2015			Sell	800	0.00
R207 On 05/02/2015			Buy	800	77,465.30
R207 On 05/02/2015			Sell	800	0.00
R207 On 05/02/2015			Sell	800	0.00
R207 On 05/02/2015			Buy	800	79,274.81
R207 On 05/02/2015			Sell	800	0.00
R207 On 05/02/2015			Buy	800	79,274.81
R207 On 05/02/2015			Buy	2,820	273,065.17
R207 On 05/02/2015			Sell	2,820	0.00
R207 On 05/02/2015			Sell	2,820	0.00
R207 On 05/02/2015			Buy	2,820	273,065.17
R207 On 05/02/2015			Sell	2,820	0.00
R207 On 05/02/2015			Buy	2,820	279,443.70
Grand Total for Daily Detailed Turnover:				17,038	1,703,229.92