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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/10/2014

TO DATE : 24/10/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 06/11/2014			Buy	1	124.12
R186 On 06/11/2014			Sell	1	0.00
R186 On 06/11/2014			Sell	1	0.00
R186 On 06/11/2014			Buy	1	123.86
R186 On 06/11/2014			Sell	3	0.00
R186 On 06/11/2014			Buy	3	371.98
R186 On 05/02/2015			Buy	3	361.81
R186 On 05/02/2015			Sell	3	0.00
R186 On 06/11/2014			Buy	4	496.20
R186 On 06/11/2014			Sell	4	0.00
R186 On 06/11/2014			Sell	4	0.00
R186 On 06/11/2014			Buy	4	496.20
R186 On 06/11/2014			Buy	9	1,117.08
R186 On 06/11/2014			Sell	9	0.00

R186 On 06/11/2014	Bond Future	Buy	10	1,240.36
R186 On 06/11/2014	Bond Future	Sell	10	0.00
R186 On 06/11/2014	Bond Future	Sell	15	0.00
R186 On 06/11/2014	Bond Future	Buy	15	1,859.89
R186 On 05/02/2015	Bond Future	Buy	15	1,809.05
R186 On 05/02/2015	Bond Future	Sell	15	0.00
R186 On 06/11/2014	Bond Future	Sell	18	0.00
R186 On 06/11/2014	Bond Future	Buy	18	2,231.87
R186 On 05/02/2015	Bond Future	Buy	18	2,170.86
R186 On 05/02/2015	Bond Future	Sell	18	0.00
R186 On 06/11/2014	Bond Future	Buy	21	2,601.13
R186 On 06/11/2014	Bond Future	Sell	21	0.00
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,199.63
R186 On 05/02/2015	Bond Future	Buy	50	6,030.16
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Sell	64	0.00
R186 On 06/11/2014	Bond Future	Buy	64	7,935.52
R186 On 05/02/2015	Bond Future	Buy	64	7,718.60
R186 On 05/02/2015	Bond Future	Sell	64	0.00
R186 On 06/11/2014	Bond Future	Sell	122	0.00
R186 On 06/11/2014	Bond Future	Buy	122	15,127.09
R186 On 05/02/2015	Bond Future	Buy	122	14,713.58
R186 On 05/02/2015	Bond Future	Sell	122	0.00
R186 On 06/11/2014	Bond Future	Sell	150	0.00
R186 On 06/11/2014	Bond Future	Buy	150	18,598.88
R186 On 05/02/2015	Bond Future	Sell	150	0.00
R186 On 05/02/2015	Bond Future	Buy	150	18,105.58
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	18,105.13
R186 On 05/02/2015	Bond Future	Buy	150	18,090.47
R186 On 06/11/2014	Bond Future	Sell	328	0.00
R186 On 06/11/2014	Bond Future	Buy	328	40,669.55
R186 On 05/02/2015	Bond Future	Buy	328	39,557.83
R186 On 05/02/2015	Bond Future	Sell	328	0.00
R186 On 06/11/2014	Bond Future	Buy	750	92,994.40
R186 On 06/11/2014	Bond Future	Sell	750	0.00
R186 On 06/11/2014	Bond Future	Sell	750	0.00
R186 On 06/11/2014	Bond Future	Buy	750	92,994.40
R186 On 05/02/2015	Bond Future	Buy	750	90,452.35
R186 On 05/02/2015	Bond Future	Sell	750	0.00
R186 On 05/02/2015	Bond Future	Buy	750	90,454.21
R186 On 05/02/2015	Bond Future	Sell	750	0.00

R2023 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R023 On 06/11/2014			Sell	4	0.00
R023 On 06/11/2014			Buy	4	407.83
R023 On 06/11/2014			Sell	6	0.00
R023 On 06/11/2014			Buy	6	611.75
R023 On 06/11/2014			Buy	10	1,019.58
R023 On 06/11/2014			Sell	10	0.00
R209 Bond Future					
R209 On 06/11/2014	8.75	Call	Buy	4	314.28
R209 On 06/11/2014	8.75	Call	Sell	4	0.00
R209 On 06/11/2014	8.75	Call	Sell	4	0.00
R209 On 06/11/2014	8.75	Call	Buy	4	314.28
R209 On 06/11/2014	9.25	Put	Buy	4	312.00
R209 On 06/11/2014	9.25	Put	Sell	4	0.00
R209 On 06/11/2014	9.25	Put	Sell	4	0.00
R209 On 06/11/2014	9.25	Put	Buy	4	312.00
R209 On 06/11/2014			Buy	11	861.42
R209 On 06/11/2014			Sell	11	0.00
R213 Bond Future					
R213 On 06/11/2014			Buy	3	267.85
R213 On 06/11/2014			Sell	3	0.00
R213 On 06/11/2014			Buy	3	267.85
R213 On 06/11/2014			Sell	3	0.00
Grand Total for Daily Detailed Turnover:				4,903	597,440.58