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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/10/2014

TO DATE : 29/10/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index Term Split 3-7 Years					
AL37 On 05/02/2015			Buy	1	4,478.60
AL37 On 05/02/2015			Sell	1	0.00
Govi Total Return Index					
GOVI On 06/11/2014	GOVI		Sell	2	0.00
GOVI On 06/11/2014	GOVI		Buy	2	9,489.82
GOVI On 06/11/2014	GOVI		Buy	2	9,489.82
GOVI On 06/11/2014	GOVI		Sell	2	0.00
GOVI On 06/11/2014	GOVI		Sell	25	0.00
GOVI On 06/11/2014	GOVI		Buy	25	118,787.00
GOVI On 07/05/2015	GOVI		Buy	25	122,640.75
GOVI On 07/05/2015	GOVI		Sell	25	0.00
GOVI On 06/11/2014	GOVI		Sell	30	0.00
GOVI On 06/11/2014	GOVI		Buy	30	142,544.40

GOVI On 05/02/2015	GOVI	Buy	30	144,784.80
GOVI On 05/02/2015	GOVI	Sell	30	0.00

New Inflation Linked Index

IGOV On 06/11/2014	Index Future	Sell	80	0.00
IGOV On 06/11/2014	Index Future	Buy	80	176,568.00
IGOV On 07/05/2015	Index Future	Buy	80	182,388.80
IGOV On 07/05/2015	Index Future	Sell	80	0.00
IGOV On 06/11/2014	Index Future	Sell	85	0.00
IGOV On 06/11/2014	Index Future	Buy	85	187,603.50
IGOV On 05/02/2015	Index Future	Buy	85	190,603.15
IGOV On 05/02/2015	Index Future	Sell	85	0.00

R186 Bond Future

R186 On 05/02/2015	Bond Future	Buy	3	361.52
R186 On 05/02/2015	Bond Future	Sell	3	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,199.07
R186 On 06/11/2014	Bond Future	Sell	50	0.00

R2023 Bond Future

R023 On 06/11/2014	Bond Future	Buy	2,000	204,068.04
R023 On 06/11/2014	Bond Future	Sell	2,000	0.00
R023 On 06/11/2014	Bond Future	Buy	2,000	204,068.04
R023 On 06/11/2014	Bond Future	Sell	2,000	0.00

R2030 Bond Future

2030 On 06/11/2014	Bond Future	Buy	50	4,959.35
2030 On 06/11/2014	Bond Future	Sell	50	0.00

R2032 Bond Future

2032 On 05/02/2015	Bond Future	Sell	2	0.00
2032 On 05/02/2015	Bond Future	Buy	2	200.14

R204 Bond Future

R204 On 05/02/2015	Bond Future	Buy	7	727.61
R204 On 05/02/2015	Bond Future	Sell	7	0.00

R208 Bond Futures

R208 On 05/02/2015	Bond Future	Buy	4	394.36
R208 On 05/02/2015	Bond Future	Sell	4	0.00

R209 Bond Future

R209 On 05/02/2015	Bond Future	Buy	1	79.65
R209 On 05/02/2015	Bond Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R213 Bond Future					
R213 On 05/02/2015			Buy	2	180.77
R213 On 05/02/2015			Sell	2	0.00
Grand Total for Daily Detailed Turnover:				4,564	1,710,617.19