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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/09/2014

TO DATE : 29/09/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014	Index Future		Buy	1	4,656.54
ALBI On 06/11/2014	Index Future		Sell	1	0.00
ALBI On 06/11/2014	Index Future		Buy	6	27,939.24
ALBI On 06/11/2014	Index Future		Sell	6	0.00
Govi Total Return Index					
GOVI On 06/11/2014	GOVI		Sell	3	0.00
GOVI On 06/11/2014	GOVI		Buy	3	13,924.83
GOVI On 06/11/2014	GOVI		Buy	3	13,924.74
GOVI On 06/11/2014	GOVI		Sell	3	0.00
GOVI On 06/11/2014	GOVI		Buy	4	18,611.40
GOVI On 06/11/2014	GOVI		Sell	4	0.00
GOVI On 06/11/2014	GOVI		Sell	4	0.00
GOVI On 06/11/2014	GOVI		Buy	4	18,603.40

GOVI On 06/11/2014	GOVI	Sell	4	0.00
GOVI On 06/11/2014	GOVI	Buy	4	18,611.40

R186 Bond Future

R186 On 06/11/2014	Bond Future	Sell	2	0.00
R186 On 06/11/2014	Bond Future	Buy	2	241.87
R186 On 06/11/2014	Bond Future	Sell	12	0.00
R186 On 06/11/2014	Bond Future	Buy	12	1,451.23
R186 On 06/11/2014	Bond Future	Sell	13	0.00
R186 On 06/11/2014	Bond Future	Buy	13	1,572.16
R186 On 06/11/2014	Bond Future	Sell	48	0.00
R186 On 06/11/2014	Bond Future	Buy	48	5,804.91
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,046.78
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,046.78
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,046.78
R186 On 06/11/2014	Bond Future	Sell	75	0.00
R186 On 06/11/2014	Bond Future	Buy	75	9,070.17
R186 On 06/11/2014	Bond Future	Buy	200	24,301.71
R186 On 06/11/2014	Bond Future	Sell	200	0.00
R186 On 06/11/2014	Bond Future	Sell	200	0.00
R186 On 06/11/2014	Bond Future	Buy	200	24,187.11
R186 On 06/11/2014	Bond Future	Buy	250	30,289.01
R186 On 06/11/2014	Bond Future	Sell	250	0.00
R186 On 06/11/2014	Bond Future	Buy	250	30,177.27
R186 On 06/11/2014	Bond Future	Sell	250	0.00
R186 On 06/11/2014	Bond Future	Sell	250	0.00
R186 On 06/11/2014	Bond Future	Buy	250	30,376.01
R186 On 06/11/2014	Bond Future	Sell	250	0.00
R186 On 06/11/2014	Bond Future	Buy	250	30,377.14
R186 On 06/11/2014	Bond Future	Buy	500	60,467.77
R186 On 06/11/2014	Bond Future	Sell	500	0.00
R186 On 06/11/2014	Bond Future	Buy	750	90,161.56
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	90,161.56

R208 Bond Futures

R208 On 06/11/2014	Bond Future	Sell	400	0.00
R208 On 06/11/2014	Bond Future	Buy	400	38,158.72
R208 On 06/11/2014	Bond Future	Sell	1,000	0.00
R208 On 06/11/2014	Bond Future	Buy	1,000	95,396.79
R208 On 06/11/2014	Bond Future	Buy	1,400	133,555.51
R208 On 06/11/2014	Bond Future	Sell	1,400	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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Grand Total for Daily Detailed Turnover:				6,525	830,162.35
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