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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/10/2014 **TO DATE : 09/10/2014**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index						
ALBI On 05/02/2015	Index Future			Sell	6	0.00
ALBI On 05/02/2015	Index Future			Buy	6	28,549.92
ALBI On 05/02/2015	Index Future			Sell	44	0.00
ALBI On 05/02/2015	Index Future			Buy	44	209,366.08
ALBI On 06/11/2014	Index Future			Sell	56	0.00
ALBI On 06/11/2014	Index Future			Buy	56	262,377.92
ALBI On 06/11/2014	Index Future			Sell	155	0.00
ALBI On 06/11/2014	Index Future			Buy	155	726,224.60
R186 Bond Future						
R186 On 06/11/2014	Bond Future			Buy	10	80.87
R186 On 06/11/2014	Bond Future			Sell	10	0.00
R186 On 06/11/2014	Bond Future			Buy	10	81.17
R186 On 06/11/2014	Bond Future			Sell	10	0.00

R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,081.67
R186 On 06/11/2014	Bond Future	Sell	150	0.00
R186 On 06/11/2014	Bond Future	Buy	150	18,149.56
R202 Bond Future				
R202 On 06/11/2014	Bond Future	Buy	1,000	234,393.00
R202 On 06/11/2014	Bond Future	Sell	1,000	0.00
R202 On 06/11/2014	Bond Future	Buy	1,000	134,393.00
R202 On 06/11/2014	Bond Future	Sell	1,000	0.00
Grand Total for Daily Detailed Turnover:			**2,481**	**1,619,697.79**