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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/10/2014

TO DATE : 22/10/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014			Index Future		
			Buy	3	14,184.87
ALBI On 06/11/2014			Index Future		
			Sell	3	0.00
ALBI On 06/11/2014			Index Future		
			Sell	3	0.00
ALBI On 06/11/2014			Index Future		
			Buy	3	14,278.92
ALBI On 06/11/2014			Index Future		
			Sell	3	0.00
ALBI On 06/11/2014			Index Future		
			Buy	3	14,184.87
ALBI On 06/11/2014			Index Future		
			Sell	3	0.00
ALBI On 06/11/2014			Index Future		
			Buy	3	14,288.52
R186 Bond Future					
R186 On 06/11/2014			Bond Future		
			Buy	3	369.47
R186 On 06/11/2014			Bond Future		
			Sell	3	0.00
R186 On 05/02/2015			Bond Future		
			Buy	4	478.21
R186 On 05/02/2015			Bond Future		
			Sell	4	0.00

R186 On 06/11/2014	Bond Future	Buy	5	39.48
R186 On 06/11/2014	Bond Future	Sell	5	0.00
R186 On 06/11/2014	Bond Future	Buy	5	39.68
R186 On 06/11/2014	Bond Future	Sell	5	0.00
R186 On 06/11/2014	Bond Future	Buy	10	1,239.83
R186 On 06/11/2014	Bond Future	Sell	10	0.00
R186 On 06/11/2014	Bond Future	Buy	15	1,847.36
R186 On 06/11/2014	Bond Future	Sell	15	0.00
R186 On 06/11/2014	Bond Future	Buy	18	2,216.84
R186 On 06/11/2014	Bond Future	Sell	18	0.00
R186 On 05/02/2015	Bond Future	Buy	36	4,303.91
R186 On 05/02/2015	Bond Future	Sell	36	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,158.84
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,157.88
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	64	7,882.08
R186 On 06/11/2014	Bond Future	Sell	64	0.00
R186 On 05/02/2015	Bond Future	Buy	69	8,249.17
R186 On 05/02/2015	Bond Future	Sell	69	0.00
R186 On 05/02/2015	Bond Future	Buy	91	10,879.33
R186 On 05/02/2015	Bond Future	Sell	91	0.00
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Buy	100	12,315.24
R186 On 06/11/2014	Bond Future	Buy	150	18,473.63
R186 On 06/11/2014	Bond Future	Sell	150	0.00
R186 On 05/02/2015	Bond Future	Buy	200	23,910.63
R186 On 05/02/2015	Bond Future	Sell	200	0.00
R186 On 05/02/2015	Bond Future	Buy	200	23,911.22
R186 On 05/02/2015	Bond Future	Sell	200	0.00
R186 On 05/02/2015	Bond Future	Sell	200	0.00
R186 On 05/02/2015	Bond Future	Buy	200	23,911.22

R2048 Bond Future

R248 On 06/11/2014	Bond Future	Buy	136	13,873.26
R248 On 06/11/2014	Bond Future	Sell	136	0.00
R248 On 06/11/2014	Bond Future	Buy	199	20,299.85
R248 On 06/11/2014	Bond Future	Sell	199	0.00
R248 On 06/11/2014	Bond Future	Buy	273	27,848.53
R248 On 06/11/2014	Bond Future	Sell	273	0.00
R248 On 06/11/2014	Bond Future	Buy	405	41,313.76
R248 On 06/11/2014	Bond Future	Sell	405	0.00
R248 On 06/11/2014	Bond Future	Buy	1,013	103,335.40
R248 On 06/11/2014	Bond Future	Sell	1,013	0.00

R209 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 06/11/2014	Bond Future		Buy	39	3,062.47
R209 On 06/11/2014	Bond Future		Sell	39	0.00
R209 On 06/11/2014	Bond Future		Buy	39	3,063.26
R209 On 06/11/2014	Bond Future		Sell	39	0.00
Grand Total for Daily Detailed Turnover:				3,386	422,117.72