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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/10/2014

TO DATE : 28/10/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014	Index Future		Buy	200	953,946.00
ALBI On 06/11/2014	Index Future		Buy	200	953,946.00
ALBI On 06/11/2014	Index Future		Sell	200	0.00
ALBI On 06/11/2014	Index Future		Sell	200	0.00
ALBI On 05/02/2015	Index Future		Buy	200	968,946.00
ALBI On 05/02/2015	Index Future		Sell	200	0.00
ALBI On 05/02/2015	Index Future		Buy	200	969,278.00
ALBI On 05/02/2015	Index Future		Sell	200	0.00
New Inflation Linked Index					
IGOV On 06/11/2014	Index Future		Buy	11	24,300.65
IGOV On 06/11/2014	Index Future		Sell	11	0.00
IGOV On 05/02/2015	Index Future		Sell	11	0.00
IGOV On 05/02/2015	Index Future		Buy	11	24,693.79

IGOV On 06/11/2014	Index Future	Buy	62	136,967.30
IGOV On 06/11/2014	Index Future	Sell	62	0.00
IGOV On 05/02/2015	Index Future	Sell	62	0.00
IGOV On 05/02/2015	Index Future	Buy	62	139,183.18
IGOV On 06/11/2014	Index Future	Buy	73	161,267.95
IGOV On 06/11/2014	Index Future	Sell	73	0.00
IGOV On 05/02/2015	Index Future	Buy	73	163,876.97
IGOV On 05/02/2015	Index Future	Sell	73	0.00

R186 Bond Future

R186 On 06/11/2014	Bond Future	Sell	5	0.00
R186 On 06/11/2014	Bond Future	Buy	5	620.28
R186 On 06/11/2014	Bond Future	Sell	9	0.00
R186 On 06/11/2014	Bond Future	Buy	9	1,116.51
R186 On 06/11/2014	Bond Future	Sell	10	0.00
R186 On 06/11/2014	Bond Future	Buy	10	79.42
R186 On 06/11/2014	Bond Future	Sell	14	0.00
R186 On 06/11/2014	Bond Future	Buy	14	1,736.79
R186 On 05/02/2015	Bond Future	Buy	25	3,016.33
R186 On 05/02/2015	Bond Future	Sell	25	0.00
R186 On 05/02/2015	Bond Future	Buy	75	9,048.98
R186 On 05/02/2015	Bond Future	Sell	75	0.00
R186 On 05/02/2015	Bond Future	Buy	100	12,065.30
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Buy	100	12,065.60

R202 Bond Future

R202 On 06/11/2014	Bond Future	Sell	1,520	0.00
R202 On 06/11/2014	Bond Future	Buy	1,520	355,818.32
R202 On 06/11/2014	Bond Future	Buy	1,520	355,818.32
R202 On 06/11/2014	Bond Future	Sell	1,520	0.00
R202 On 05/02/2015	Bond Future	Sell	1,520	0.00
R202 On 05/02/2015	Bond Future	Buy	1,520	356,719.68
R202 On 05/02/2015	Bond Future	Sell	1,520	0.00
R202 On 05/02/2015	Bond Future	Buy	1,520	356,719.68

R2030 Bond Future

2030 On 06/11/2014	Bond Future	Sell	470	0.00
2030 On 06/11/2014	Bond Future	Buy	470	46,553.42
2030 On 05/02/2015	Bond Future	Buy	470	45,402.16
2030 On 05/02/2015	Bond Future	Sell	470	0.00

R2037 Bond Future

2037 On 06/11/2014	Bond Future	Buy	540	54,678.77
2037 On 06/11/2014	Bond Future	Sell	540	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
2037 On 05/02/2015			Buy	540	53,239.51
2037 On 05/02/2015			Sell	540	0.00
R2048 Bond Future					
R248 On 06/11/2014			Buy	3,320	339,612.36
R248 On 06/11/2014			Sell	3,320	0.00
R248 On 05/02/2015			Sell	3,320	0.00
R248 On 05/02/2015			Buy	3,320	344,952.18
R209 Bond Future					
R209 On 05/02/2015			Buy	520	41,434.07
R209 On 05/02/2015			Sell	520	0.00
R209 On 06/11/2014			Sell	520	0.00
R209 On 06/11/2014			Buy	520	40,792.66
R213 Bond Future					
R213 On 06/11/2014			Sell	3	0.00
R213 On 06/11/2014			Buy	3	267.51
R213 On 06/11/2014			Sell	3	0.00
R213 On 06/11/2014			Buy	3	267.51
R213 On 06/11/2014			Sell	40	0.00
R213 On 06/11/2014			Buy	40	3,566.74
R213 On 06/11/2014			Sell	99	0.00
R213 On 06/11/2014			Buy	99	8,827.68
R213 On 06/11/2014			Sell	100	0.00
R213 On 06/11/2014			Buy	100	8,916.85
R213 On 06/11/2014			Sell	130	0.00
R213 On 06/11/2014			Buy	130	11,591.90
R213 On 06/11/2014			Sell	165	0.00
R213 On 06/11/2014			Buy	165	14,712.79
R213 On 06/11/2014			Sell	414	0.00
R213 On 06/11/2014			Buy	414	36,915.74
R213 On 06/11/2014			Sell	2,362	0.00
R213 On 06/11/2014			Buy	2,362	210,615.88
R213 On 06/11/2014			Sell	3,316	0.00
R213 On 06/11/2014			Buy	3,316	295,682.58
Grand Total for Daily Detailed Turnover:				23,842	7,519,261.34