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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/10/2014

TO DATE : 30/10/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014			Buy	95	451,884.60
ALBI On 06/11/2014			Sell	95	0.00
ALBI On 05/02/2015			Buy	95	458,986.80
ALBI On 05/02/2015			Sell	95	0.00
R186 Bond Future					
R186 On 05/02/2015			Sell	50	0.00
R186 On 05/02/2015			Buy	50	6,014.78
R186 On 05/02/2015			Buy	100	12,070.73
R186 On 05/02/2015			Sell	100	0.00
R186 On 05/02/2015			Sell	100	0.00
R186 On 05/02/2015			Buy	100	12,070.43
R186 On 06/11/2014			Buy	403	50,002.74
R186 On 06/11/2014			Sell	403	0.00

R186 On 05/02/2015	Bond Future	Sell	403	0.00
R186 On 05/02/2015	Bond Future	Buy	403	48,655.71
R2023 Bond Future				
R023 On 06/11/2014	Bond Future	Sell	1,733	0.00
R023 On 06/11/2014	Bond Future	Buy	1,733	176,665.31
R203 Bond Future				
R203 On 06/11/2014	Bond Future	Buy	1,731	181,936.62
R203 On 06/11/2014	Bond Future	Sell	1,731	0.00
R2037 Bond Future				
2037 On 06/11/2014	Bond Future	Buy	908	92,272.37
2037 On 06/11/2014	Bond Future	Sell	908	0.00
2037 On 05/02/2015	Bond Future	Buy	908	89,859.62
2037 On 05/02/2015	Bond Future	Sell	908	0.00
R204 Bond Future				
R204 On 06/11/2014	Bond Future	Buy	1,238	131,718.82
R204 On 06/11/2014	Bond Future	Sell	1,238	0.00
R2048 Bond Future				
R248 On 06/11/2014	Bond Future	Sell	1,617	0.00
R248 On 06/11/2014	Bond Future	Buy	1,617	166,244.04
R248 On 05/02/2015	Bond Future	Sell	2,000	0.00
R248 On 05/02/2015	Bond Future	Buy	2,000	208,858.28
R207 Bond Future				
R207 On 05/02/2015	Bond Future	Sell	400	0.00
R207 On 05/02/2015	Bond Future	Buy	400	39,999.12
R207 On 05/02/2015	Bond Future	Sell	800	0.00
R207 On 05/02/2015	Bond Future	Buy	800	79,998.24
R207 On 06/11/2014	Bond Future	Buy	1,151	117,556.08
R207 On 06/11/2014	Bond Future	Sell	1,151	0.00
R207 On 05/02/2015	Bond Future	Buy	1,200	119,997.36
R207 On 05/02/2015	Bond Future	Sell	1,200	0.00
R208 Bond Futures				
R208 On 06/11/2014	Bond Future	Buy	1,485	144,274.48
R208 On 06/11/2014	Bond Future	Sell	1,485	0.00
R209 Bond Future				
R209 On 06/11/2014	Bond Future	Buy	1,030	81,110.65
R209 On 06/11/2014	Bond Future	Sell	1,030	0.00
R209 On 05/02/2015	Bond Future	Buy	1,030	82,387.85

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 05/02/2015			Sell	1,030	0.00
R213 Bond Future					
R213 On 06/11/2014			Buy	1,898	169,508.22
R213 On 06/11/2014			Sell	1,898	0.00
R213 On 05/02/2015			Buy	1,898	172,177.35
R213 On 05/02/2015			Sell	1,898	0.00
R214 Bond Future					
R214 On 06/11/2014			Buy	893	71,057.32
R214 On 06/11/2014			Sell	893	0.00
R214 On 05/02/2015			Buy	893	72,176.22
R214 On 05/02/2015			Sell	893	0.00
Grand Total for Daily Detailed Turnover:				24,059	3,237,483.74