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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/10/2014

TO DATE : 31/10/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)	
All Bond Index						
ALBI On 06/11/2014			Index Future	Buy	1	4,772.58
ALBI On 06/11/2014			Index Future	Sell	1	0.00
ALBI On 06/11/2014			Index Future	Buy	1	4,772.58
ALBI On 06/11/2014			Index Future	Sell	1	0.00
ALBI On 05/02/2015			Index Future	Sell	1	0.00
ALBI On 05/02/2015			Index Future	Buy	1	4,852.48
ALBI On 05/02/2015			Index Future	Sell	1	0.00
ALBI On 05/02/2015			Index Future	Buy	1	4,852.48
ALBI On 06/11/2014			Index Future	Buy	2	9,545.16
ALBI On 06/11/2014			Index Future	Sell	2	0.00
ALBI On 06/11/2014			Index Future	Buy	2	9,545.16
ALBI On 06/11/2014			Index Future	Sell	2	0.00
ALBI On 06/11/2014			Index Future	Buy	2	9,545.16
ALBI On 06/11/2014			Index Future	Sell	2	0.00

ALBI On 06/11/2014	Index Future	Buy	2	9,545.16
ALBI On 06/11/2014	Index Future	Sell	2	0.00
ALBI On 05/02/2015	Index Future	Buy	2	9,704.96
ALBI On 05/02/2015	Index Future	Sell	2	0.00
ALBI On 05/02/2015	Index Future	Buy	2	9,704.96
ALBI On 05/02/2015	Index Future	Sell	2	0.00
ALBI On 05/02/2015	Index Future	Sell	2	0.00
ALBI On 05/02/2015	Index Future	Buy	2	9,704.96
ALBI On 05/02/2015	Index Future	Sell	2	0.00
ALBI On 05/02/2015	Index Future	Buy	2	9,704.96
ALBI On 06/11/2014	Index Future	Buy	3	14,317.74
ALBI On 06/11/2014	Index Future	Sell	3	0.00
ALBI On 05/02/2015	Index Future	Sell	3	0.00
ALBI On 05/02/2015	Index Future	Buy	3	14,557.44
ALBI On 06/11/2014	Index Future	Buy	4	19,090.32
ALBI On 06/11/2014	Index Future	Sell	4	0.00
ALBI On 05/02/2015	Index Future	Sell	4	0.00
ALBI On 05/02/2015	Index Future	Buy	4	19,409.92
ALBI On 06/11/2014	Index Future	Buy	7	33,408.06
ALBI On 06/11/2014	Index Future	Sell	7	0.00
ALBI On 05/02/2015	Index Future	Sell	7	0.00
ALBI On 05/02/2015	Index Future	Buy	7	33,967.36
ALBI On 06/11/2014	Index Future	Buy	11	52,498.38
ALBI On 06/11/2014	Index Future	Sell	11	0.00
ALBI On 05/02/2015	Index Future	Sell	11	0.00
ALBI On 05/02/2015	Index Future	Buy	11	53,377.28
ALBI On 06/11/2014	Index Future	Buy	13	62,043.54
ALBI On 06/11/2014	Index Future	Sell	13	0.00
ALBI On 05/02/2015	Index Future	Sell	13	0.00
ALBI On 05/02/2015	Index Future	Buy	13	63,082.24

All Bond Index Term Split 3-7 Years

AL37 On 06/11/2014	Index Future	Sell	1	0.00
AL37 On 06/11/2014	Index Future	Buy	1	4,423.97
AL37 On 05/02/2015	Index Future	Buy	1	4,489.97
AL37 On 05/02/2015	Index Future	Sell	1	0.00
AL37 On 06/11/2014	Index Future	Sell	2	0.00
AL37 On 06/11/2014	Index Future	Buy	2	8,847.94
AL37 On 05/02/2015	Index Future	Buy	2	8,979.94
AL37 On 05/02/2015	Index Future	Sell	2	0.00
AL37 On 06/11/2014	Index Future	Sell	3	0.00
AL37 On 06/11/2014	Index Future	Buy	3	13,271.91
AL37 On 05/02/2015	Index Future	Buy	3	13,469.91
AL37 On 05/02/2015	Index Future	Sell	3	0.00

All Bond Term Splits 7-12 Years

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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AL7T On 06/11/2014	Index Future		Sell	1	0.00
AL7T On 06/11/2014	Index Future		Buy	1	5,244.32
AL7T On 06/11/2014	Index Future		Sell	1	0.00
AL7T On 06/11/2014	Index Future		Buy	1	5,244.32
AL7T On 05/02/2015	Index Future		Buy	1	5,322.56
AL7T On 05/02/2015	Index Future		Sell	1	0.00
AL7T On 05/02/2015	Index Future		Buy	1	5,322.56
AL7T On 05/02/2015	Index Future		Sell	1	0.00
AL7T On 06/11/2014	Index Future		Sell	2	0.00
AL7T On 06/11/2014	Index Future		Buy	2	10,488.64
AL7T On 05/02/2015	Index Future		Buy	2	10,645.12
AL7T On 05/02/2015	Index Future		Sell	2	0.00
AL7T On 06/11/2014	Index Future		Buy	3	15,732.96
AL7T On 06/11/2014	Index Future		Sell	3	0.00
AL7T On 05/02/2015	Index Future		Sell	3	0.00
AL7T On 05/02/2015	Index Future		Buy	3	15,967.68

Govi Total Return Index

GOVI On 06/11/2014	GOVI		Sell	2	0.00
GOVI On 06/11/2014	GOVI		Buy	2	9,560.10
GOVI On 06/11/2014	GOVI		Sell	2	0.00
GOVI On 06/11/2014	GOVI		Buy	2	9,560.10
GOVI On 05/02/2015	GOVI		Buy	2	9,691.76
GOVI On 05/02/2015	GOVI		Sell	2	0.00
GOVI On 06/11/2014	GOVI		Buy	100	478,309.00
GOVI On 06/11/2014	GOVI		Sell	100	0.00
GOVI On 06/11/2014	GOVI		Buy	100	478,309.00
GOVI On 06/11/2014	GOVI		Sell	100	0.00
GOVI On 05/02/2015	GOVI		Buy	100	485,826.00
GOVI On 05/02/2015	GOVI		Sell	100	0.00
GOVI On 05/02/2015	GOVI		Sell	100	0.00
GOVI On 05/02/2015	GOVI		Buy	100	485,826.00

New Inflation Linked Index

IGOV On 05/02/2015	Index Future		Buy	3	6,725.67
IGOV On 05/02/2015	Index Future		Sell	3	0.00
IGOV On 06/11/2014	Index Future		Buy	30	66,594.90
IGOV On 06/11/2014	Index Future		Sell	30	0.00
IGOV On 05/02/2015	Index Future		Sell	30	0.00
IGOV On 05/02/2015	Index Future		Buy	30	67,659.30
IGOV On 06/11/2014	Index Future		Sell	558	0.00

IGOV On 06/11/2014	Index Future	Buy	558	1,238,665.14
IGOV On 05/02/2015	Index Future	Buy	558	1,258,462.98
IGOV On 05/02/2015	Index Future	Sell	558	0.00

R186 Bond Future

R186 On 05/02/2015	Bond Future	Buy	4	31.51
R186 On 05/02/2015	Bond Future	Sell	4	0.00
R186 On 05/02/2015	Bond Future	Buy	4	485.72
R186 On 05/02/2015	Bond Future	Sell	4	0.00
R186 On 05/02/2015	Bond Future	Buy	5	607.04
R186 On 05/02/2015	Bond Future	Sell	5	0.00
R186 On 05/02/2015	Bond Future	Buy	5	607.04
R186 On 05/02/2015	Bond Future	Sell	5	0.00
R186 On 05/02/2015	Bond Future	Buy	10	1,214.09
R186 On 05/02/2015	Bond Future	Sell	10	0.00
R186 On 05/02/2015	Bond Future	Buy	10	1,214.09
R186 On 05/02/2015	Bond Future	Sell	10	0.00
R186 On 05/02/2015	Bond Future	Buy	10	78.82
R186 On 05/02/2015	Bond Future	Sell	10	0.00
R186 On 05/02/2015	Bond Future	Buy	20	2,428.17
R186 On 05/02/2015	Bond Future	Sell	20	0.00
R186 On 05/02/2015	Bond Future	Buy	20	157.64
R186 On 05/02/2015	Bond Future	Sell	20	0.00
R186 On 05/02/2015	Bond Future	Buy	50	6,018.93
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 05/02/2015	Bond Future	Buy	50	393.85
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 05/02/2015	Bond Future	Buy	50	6,071.51
R186 On 05/02/2015	Bond Future	Buy	50	6,070.43
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 05/02/2015	Bond Future	Buy	50	394.10
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	73	9,122.27
R186 On 06/11/2014	Bond Future	Sell	73	0.00
R186 On 06/11/2014	Bond Future	Buy	73	9,122.27
R186 On 06/11/2014	Bond Future	Sell	73	0.00
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Buy	100	12,034.01
R186 On 06/11/2014	Bond Future	Buy	115	14,370.69
R186 On 06/11/2014	Bond Future	Sell	115	0.00
R186 On 06/11/2014	Bond Future	Buy	116	14,495.66
R186 On 06/11/2014	Bond Future	Sell	116	0.00
R186 On 06/11/2014	Bond Future	Buy	119	14,870.54
R186 On 06/11/2014	Bond Future	Sell	119	0.00
R186 On 06/11/2014	Bond Future	Buy	119	14,870.54

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 06/11/2014			Sell	119	0.00
R186 On 06/11/2014			Buy	124	15,495.36
R186 On 06/11/2014			Sell	124	0.00
R186 On 06/11/2014			Buy	124	15,495.36
R186 On 06/11/2014			Sell	124	0.00
R186 On 06/11/2014			Buy	240	29,991.01
R186 On 06/11/2014			Sell	240	0.00
R186 On 06/11/2014			Buy	240	29,991.01
R186 On 06/11/2014			Sell	240	0.00
R186 On 06/11/2014			Buy	268	33,489.96
R186 On 06/11/2014			Sell	268	0.00
R186 On 06/11/2014			Buy	269	33,614.93
R186 On 06/11/2014			Sell	269	0.00
R186 On 06/11/2014			Buy	530	66,230.15
R186 On 06/11/2014			Sell	530	0.00
R186 On 06/11/2014			Buy	530	66,230.15
R186 On 06/11/2014			Sell	530	0.00
R186 On 06/11/2014			Buy	530	66,230.15
R186 On 06/11/2014			Sell	530	0.00
R186 On 06/11/2014			Buy	530	66,230.15
R186 On 06/11/2014			Sell	530	0.00
R186 On 06/11/2014			Buy	750	93,724.23
R186 On 05/02/2015			Buy	750	91,176.34
R186 On 05/02/2015			Sell	750	0.00
R2023 Bond Future					
R023 On 06/11/2014			Buy	1,050	107,790.39
R023 On 06/11/2014			Sell	1,050	0.00
R023 On 05/02/2015			Buy	1,050	109,484.38
R023 On 05/02/2015			Sell	1,050	0.00
R2037 Bond Future					
2037 On 06/11/2014			Buy	370	37,895.83
2037 On 06/11/2014			Sell	370	0.00
2037 On 05/02/2015			Sell	370	0.00
2037 On 05/02/2015			Buy	370	36,916.16
2037 On 07/05/2015			Sell	500	0.00
2037 On 07/05/2015			Buy	500	50,640.61
R207 Bond Future					

R207 On 05/02/2015	Bond Future	Sell	200	0.00
R207 On 05/02/2015	Bond Future	Buy	200	20,047.01

R214 Bond Future

R214 On 06/11/2014	Bond Future	Buy	300	24,079.76
R214 On 06/11/2014	Bond Future	Sell	300	0.00
R214 On 05/02/2015	Bond Future	Buy	300	24,458.21
R214 On 05/02/2015	Bond Future	Sell	300	0.00

Grand Total for Daily Detailed Turnover: **11,785** **6,318,514.70**