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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/12/2014

TO DATE : 10/12/2014

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Nominal Value (R000's) |
|--------------------------------|--------|-----|--------------|------------------|---------------------------|
| All Bond Index | | | | | |
| ALBI On 05/02/2015 | | | Index Future | | |
| | | | Buy | 3 | 14,470.08 |
| ALBI On 05/02/2015 | | | Index Future | | |
| | | | Sell | 3 | 0.00 |
| ALBI On 05/02/2015 | | | Index Future | | |
| | | | Buy | 4 | 19,293.44 |
| ALBI On 05/02/2015 | | | Index Future | | |
| | | | Sell | 4 | 0.00 |
| ALBI On 05/02/2015 | | | Index Future | | |
| | | | Buy | 5 | 24,116.80 |
| ALBI On 05/02/2015 | | | Index Future | | |
| | | | Sell | 5 | 0.00 |
| Govi Total Return Index | | | | | |
| GOVI On 05/02/2015 | GOVI | | Sell | 6 | 0.00 |
| GOVI On 05/02/2015 | GOVI | | Buy | 6 | 28,950.60 |
| GOVI On 05/02/2015 | GOVI | | Buy | 6 | 28,950.60 |
| GOVI On 05/02/2015 | GOVI | | Sell | 6 | 0.00 |
| GOVI On 05/02/2015 | GOVI | | Buy | 6 | 28,950.30 |
| GOVI On 05/02/2015 | GOVI | | Sell | 6 | 0.00 |

R186 Bond Future

| | | | | |
|--------------------|-------------|------|-----|-----------|
| R186 On 05/02/2015 | Bond Future | Sell | 50 | 0.00 |
| R186 On 05/02/2015 | Bond Future | Buy | 50 | 6,083.18 |
| R186 On 05/02/2015 | Bond Future | Sell | 200 | 0.00 |
| R186 On 05/02/2015 | Bond Future | Buy | 200 | 24,417.59 |
| R186 On 05/02/2015 | Bond Future | Buy | 200 | 24,417.59 |
| R186 On 05/02/2015 | Bond Future | Sell | 200 | 0.00 |

R2023 Bond Future

| | | | | |
|--------------------|-------------|------|-----|-----------|
| R023 On 05/02/2015 | Bond Future | Buy | 270 | 28,064.31 |
| R023 On 05/02/2015 | Bond Future | Sell | 270 | 0.00 |
| R023 On 05/02/2015 | Bond Future | Buy | 270 | 28,064.31 |
| R023 On 05/02/2015 | Bond Future | Sell | 270 | 0.00 |

R2048 Bond Future

| | | | | |
|--------------------|-------------|------|----|----------|
| R248 On 05/02/2015 | Bond Future | Sell | 20 | 0.00 |
| R248 On 05/02/2015 | Bond Future | Buy | 20 | 2,097.05 |
| R248 On 05/02/2015 | Bond Future | Sell | 50 | 0.00 |
| R248 On 05/02/2015 | Bond Future | Buy | 50 | 5,242.63 |
| R248 On 05/02/2015 | Bond Future | Buy | 70 | 7,339.68 |
| R248 On 05/02/2015 | Bond Future | Sell | 70 | 0.00 |

R207 Bond Future

| | | | | |
|--------------------|-------------|------|-----|-----------|
| R207 On 05/02/2015 | Bond Future | Sell | 190 | 0.00 |
| R207 On 05/02/2015 | Bond Future | Buy | 190 | 19,050.59 |
| R207 On 05/02/2015 | Bond Future | Buy | 190 | 19,050.59 |
| R207 On 05/02/2015 | Bond Future | Sell | 190 | 0.00 |

R213 Bond Future

| | | | | |
|--------------------|-------------|------|-----|-----------|
| R213 On 05/02/2015 | Bond Future | Sell | 300 | 0.00 |
| R213 On 05/02/2015 | Bond Future | Buy | 300 | 27,415.65 |

R214 Bond Future

| | | | | |
|--------------------|-------------|------|-----|-----------|
| R214 On 05/02/2015 | Bond Future | Sell | 250 | 0.00 |
| R214 On 05/02/2015 | Bond Future | Buy | 250 | 20,262.03 |
| R214 On 05/02/2015 | Bond Future | Sell | 250 | 0.00 |
| R214 On 05/02/2015 | Bond Future | Buy | 250 | 20,262.03 |

Grand Total for Daily Detailed Turnover:**2,340 376,499.04**