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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/05/2014

TO DATE : 15/05/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
New Inflation Linked Index					
IGOV On 06/11/2014	Index Future		Buy	1	2,177.01
IGOV On 06/11/2014	Index Future		Sell	1	0.00
R209 Bond Future					
R209 On 06/11/2014	Bond Future	8.50	Call Sell	37	0.00
R209 On 06/11/2014	Bond Future	8.50	Call Buy	37	2,836.85
R209 On 06/11/2014	Bond Future	9.50	Put Buy	37	2,836.85
R209 On 06/11/2014	Bond Future	9.50	Put Sell	37	0.00
R209 On 06/11/2014	Bond Future	8.50	Call Sell	84	0.00
R209 On 06/11/2014	Bond Future	8.50	Call Buy	84	6,440.41
R209 On 06/11/2014	Bond Future	9.50	Put Buy	84	6,440.41
R209 On 06/11/2014	Bond Future	9.50	Put Sell	84	0.00
R209 On 06/11/2014	Bond Future	8.50	Call Sell	168	0.00
R209 On 06/11/2014	Bond Future	8.50	Call Buy	168	12,880.83

R209 On 06/11/2014	Bond Future	9.50	Put	Buy	168	12,880.83
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	168	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	200	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	200	15,334.32
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	200	15,334.32
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	200	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	210	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	210	16,101.03
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	210	16,101.03
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	210	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	250	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	250	19,167.90
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	250	19,167.90
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	250	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	320	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	320	24,534.91
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	320	24,534.91
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	320	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	323	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	323	24,764.92
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	323	24,764.92
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	323	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	383	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	383	29,365.22
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	383	29,365.22
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	383	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	430	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	430	32,968.78
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	430	32,968.78
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	430	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	475	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	475	36,419.01
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	475	36,419.01
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	475	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	1,120	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	1,120	85,872.18
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	1,120	85,872.18
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	1,120	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	1,500	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	1,500	115,007.39
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	1,500	115,007.39
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	1,500	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	5,500	421,693.75
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	5,500	0.00
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	5,500	421,693.75
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	5,500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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Grand Total for Daily Detailed Turnover:	22,001	1,688,951.99
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