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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/06/2014

TO DATE : 04/06/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
New Inflation Linked Index					
IGOV On 07/08/2014			Sell	1	0.00
IGOV On 07/08/2014			Buy	1	2,149.87
R186 Bond Future					
R186 On 07/08/2014			Sell	20	0.00
R186 On 07/08/2014			Buy	20	168.92
R186 On 07/08/2014			Sell	20	0.00
R186 On 07/08/2014			Buy	20	2,334.04
R186 On 07/08/2014			Buy	100	11,695.96
R186 On 07/08/2014			Sell	100	0.00
R186 On 07/08/2014			Buy	100	11,712.60
R186 On 07/08/2014			Sell	100	0.00
R186 On 07/08/2014			Buy	100	11,712.60
R186 On 07/08/2014			Sell	100	0.00

R186 On 07/08/2014	Bond Future			Sell	120	0.00
R186 On 07/08/2014	Bond Future			Buy	120	14,004.22
R186 On 07/08/2014	Bond Future			Buy	140	16,338.25
R186 On 07/08/2014	Bond Future			Sell	140	0.00
R186 On 07/08/2014	Bond Future			Sell	250	0.00
R186 On 07/08/2014	Bond Future			Buy	250	29,214.21
R186 On 07/08/2014	Bond Future			Buy	300	35,068.51
R186 On 07/08/2014	Bond Future			Sell	300	0.00
R186 On 07/08/2014	Bond Future			Sell	800	0.00
R186 On 07/08/2014	Bond Future			Buy	800	93,502.56
R186 On 07/08/2014	Bond Future			Sell	800	0.00
R186 On 07/08/2014	Bond Future			Buy	800	93,502.56
R186 On 07/08/2014	Bond Future			Sell	1,000	0.00
R186 On 07/08/2014	Bond Future			Buy	1,000	116,856.85
R186 On 07/08/2014	Bond Future			Buy	1,000	116,856.85
R186 On 07/08/2014	Bond Future			Sell	1,000	0.00

R214 Bond Future

R214 On 06/11/2014	Bond Future	9.20	Call	Sell	21	0.00
R214 On 06/11/2014	Bond Future	9.20	Call	Buy	21	1,555.89
R214 On 06/11/2014	Bond Future	9.20	Call	Sell	21	0.00
R214 On 06/11/2014	Bond Future	9.20	Call	Buy	21	1,555.89
R214 On 06/11/2014	Bond Future	9.80	Put	Buy	21	1,555.89
R214 On 06/11/2014	Bond Future	9.80	Put	Sell	21	0.00
R214 On 07/08/2014	Bond Future			Sell	200	0.00
R214 On 07/08/2014	Bond Future			Buy	200	15,232.84
R214 On 06/11/2014	Bond Future	9.20	Call	Sell	439	0.00
R214 On 06/11/2014	Bond Future	9.20	Call	Buy	439	32,525.51
R214 On 06/11/2014	Bond Future	9.80	Put	Buy	439	32,525.51
R214 On 06/11/2014	Bond Future	9.80	Put	Sell	439	0.00
R214 On 06/11/2014	Bond Future	9.20	Call	Sell	1,700	0.00
R214 On 06/11/2014	Bond Future	9.20	Call	Buy	1,700	125,953.02
R214 On 06/11/2014	Bond Future	9.20	Call	Sell	1,700	0.00
R214 On 06/11/2014	Bond Future	9.20	Call	Buy	1,700	125,953.02
R214 On 06/11/2014	Bond Future	9.80	Put	Buy	1,700	125,953.02
R214 On 06/11/2014	Bond Future	9.80	Put	Sell	1,700	0.00
R214 On 06/11/2014	Bond Future	9.20	Call	Sell	2,500	0.00
R214 On 06/11/2014	Bond Future	9.20	Call	Buy	2,500	185,225.03
R214 On 06/11/2014	Bond Future	9.80	Put	Sell	2,500	0.00
R214 On 06/11/2014	Bond Future	9.80	Put	Buy	2,500	185,225.03

Grand Total for Daily Detailed Turnover:

15,992

1,388,378.64