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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/06/2014 **TO DATE : 19/06/2014**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index						
GOVI On 07/08/2014	GOVI			Sell	2	0.00
GOVI On 07/08/2014	GOVI			Buy	2	9,060.06
Jibar Tradeable Future						
JBAF On 17/09/2014	Jibar Tradeable Future			Sell	32,000	0.00
JBAF On 17/09/2014	Jibar Tradeable Future			Buy	32,000	751,360.00
R186 Bond Future						
R186 On 07/08/2014	Bond Future			Sell	45	0.00
R186 On 07/08/2014	Bond Future			Buy	45	5,241.35
R186 On 07/08/2014	Bond Future			Sell	50	0.00
R186 On 07/08/2014	Bond Future			Buy	50	5,823.73
R186 On 07/08/2014	Bond Future			Sell	50	0.00
R186 On 07/08/2014	Bond Future			Buy	50	5,823.73

R204 Bond Future

R204 On 07/08/2014	Bond Future			Sell	1,000	0.00
R204 On 07/08/2014	Bond Future			Buy	1,000	102,448.89
R204 On 07/08/2014	Bond Future			Buy	1,000	102,448.89
R204 On 07/08/2014	Bond Future			Sell	1,000	0.00

R207 Bond Future

R207 On 07/05/2015	Bond Future	7.73	Call	Buy	66	6,583.53
R207 On 07/05/2015	Bond Future	7.73	Call	Sell	66	0.00
R207 On 07/08/2014	Bond Future			Sell	2,200	0.00
R207 On 07/08/2014	Bond Future			Buy	2,200	215,213.31
R207 On 07/08/2014	Bond Future			Sell	2,200	0.00
R207 On 07/08/2014	Bond Future			Buy	2,200	215,213.31

R209 Bond Future

R209 On 07/08/2014	Bond Future			Sell	29	0.00
R209 On 07/08/2014	Bond Future			Buy	29	2,188.04

R212 Bond Future

R212 On 07/08/2014	Bond Future			Sell	250	0.00
R212 On 07/08/2014	Bond Future			Buy	250	33,741.00

Grand Total for Daily Detailed Turnover:	**38,892**	**1,455,145.83**