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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/08/2014

TO DATE : 29/08/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 06/11/2014			Buy	2	9,435.66
GOVI On 06/11/2014			Sell	2	0.00
New Inflation Linked Index					
IGOV On 06/11/2014			Buy	2	4,387.16
IGOV On 06/11/2014			Sell	2	0.00
R186 Bond Future					
R186 On 06/11/2014			Buy	5	615.50
R186 On 06/11/2014			Sell	5	0.00
R186 On 06/11/2014	8.30	Put	Sell	30	0.00
R186 On 06/11/2014	8.30	Put	Buy	30	3,697.95
R186 On 06/11/2014	8.30	Put	Sell	30	0.00
R186 On 06/11/2014	8.30	Put	Buy	30	3,697.95

R186 On 06/11/2014	Bond Future	8.60	Put	Buy	30	3,697.95
R186 On 06/11/2014	Bond Future	8.60	Put	Sell	30	0.00
R186 On 06/11/2014	Bond Future	8.60	Put	Buy	30	3,697.95
R186 On 06/11/2014	Bond Future	8.60	Put	Sell	30	0.00
R186 On 06/11/2014	Bond Future			Sell	50	0.00
R186 On 06/11/2014	Bond Future			Buy	50	6,163.24
R186 On 06/11/2014	Bond Future			Sell	200	0.00
R186 On 06/11/2014	Bond Future			Buy	200	24,520.96
R186 On 06/11/2014	Bond Future	7.70	Call	Buy	500	61,632.45
R186 On 06/11/2014	Bond Future	7.70	Call	Sell	500	0.00
R186 On 06/11/2014	Bond Future	7.70	Call	Buy	500	61,632.45
R186 On 06/11/2014	Bond Future	7.70	Call	Sell	500	0.00

R204 Bond Future

R204 On 06/11/2014	Bond Future			Buy	500	53,155.29
R204 On 06/11/2014	Bond Future			Sell	500	0.00

R214 Bond Future

R214 On 06/11/2014	Bond Future			Buy	3	234.87
R214 On 06/11/2014	Bond Future			Sell	3	0.00
R214 On 06/11/2014	Bond Future			Buy	40	3,131.55
R214 On 06/11/2014	Bond Future			Sell	40	0.00
R214 On 06/11/2014	Bond Future			Buy	67	5,245.35
R214 On 06/11/2014	Bond Future			Sell	67	0.00
R214 On 06/11/2014	Bond Future			Buy	220	17,223.53
R214 On 06/11/2014	Bond Future			Sell	220	0.00
R214 On 06/11/2014	Bond Future			Sell	330	0.00
R214 On 06/11/2014	Bond Future			Buy	330	25,835.29

Grand Total for Daily Detailed Turnover:

2,539 288,005.07