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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/11/2014

TO DATE : 06/11/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Basket of Single Bond Futures					
ICAA On 06/11/2014	Can-Do Interest Rate		Sell	22	0.00
ICAA On 06/11/2014	Can-Do Interest Rate		Buy	22	3,196.12
ICAA On 06/11/2014	Can-Do Interest Rate		Sell	39	0.00
ICAA On 06/11/2014	Can-Do Interest Rate		Buy	39	5,665.84
ICAA On 06/11/2014	Can-Do Interest Rate		Sell	46	0.00
ICAA On 06/11/2014	Can-Do Interest Rate		Buy	46	6,682.79
ICAA On 06/11/2014	Can-Do Interest Rate		Sell	107	0.00
ICAA On 06/11/2014	Can-Do Interest Rate		Buy	107	15,544.75
ICAA On 06/11/2014	Can-Do Interest Rate		Buy	107	15,544.21
ICAA On 06/11/2014	Can-Do Interest Rate		Sell	107	0.00
New Inflation Linked Index					
IGOV On 06/11/2014	Index Future		Buy	7	15,523.90
IGOV On 06/11/2014	Index Future		Sell	7	0.00

IGOV On 05/02/2015	Index Future			Sell	7	0.00
IGOV On 05/02/2015	Index Future			Buy	7	15,774.29

R186 Bond Future

R186 On 05/11/2015	Bond Future	9.00	Put	Sell	367	0.00
R186 On 05/11/2015	Bond Future	9.00	Put	Buy	367	44,414.35
R186 On 05/11/2015	Bond Future	9.00	Put	Sell	2,233	0.00
R186 On 05/11/2015	Bond Future	9.00	Put	Buy	2,233	270,237.70
R186 On 05/11/2015	Bond Future	9.00	Put	Buy	2,600	314,652.05
R186 On 05/11/2015	Bond Future	9.00	Put	Sell	2,600	0.00

R202 Bond Future

R202 On 05/02/2015	Bond Future			Buy	5	1,180.82
R202 On 05/02/2015	Bond Future			Sell	5	0.00
R202 On 05/02/2015	Bond Future			Sell	130	0.00
R202 On 05/02/2015	Bond Future			Buy	130	30,701.32
R202 On 06/11/2014	Bond Future			Buy	260	61,402.64
R202 On 06/11/2014	Bond Future			Sell	260	0.00
R202 On 06/11/2014	Bond Future			Sell	260	0.00
R202 On 06/11/2014	Bond Future			Buy	260	61,402.64
R202 On 05/02/2015	Bond Future			Buy	260	61,402.64
R202 On 05/02/2015	Bond Future			Sell	260	0.00

R204 Bond Future

R204 On 06/11/2014	Bond Future			Buy	58	6,165.93
R204 On 06/11/2014	Bond Future			Sell	58	0.00
R204 On 05/02/2015	Bond Future			Sell	58	0.00
R204 On 05/02/2015	Bond Future			Buy	58	6,029.49
R204 On 06/11/2014	Bond Future			Buy	180	19,135.66
R204 On 06/11/2014	Bond Future			Sell	180	0.00
R204 On 05/02/2015	Bond Future			Sell	180	0.00
R204 On 05/02/2015	Bond Future			Buy	180	18,712.22
R204 On 06/11/2014	Bond Future			Sell	189	0.00
R204 On 06/11/2014	Bond Future			Buy	189	20,092.44
R204 On 05/02/2015	Bond Future			Buy	189	19,647.83
R204 On 05/02/2015	Bond Future			Sell	189	0.00
R204 On 06/11/2014	Bond Future			Sell	208	0.00
R204 On 06/11/2014	Bond Future			Buy	208	22,112.32
R204 On 05/02/2015	Bond Future			Buy	208	21,623.00
R204 On 05/02/2015	Bond Future			Sell	208	0.00
R204 On 06/11/2014	Bond Future			Buy	343	36,464.06
R204 On 06/11/2014	Bond Future			Sell	343	0.00
R204 On 05/02/2015	Bond Future			Sell	343	0.00
R204 On 05/02/2015	Bond Future			Buy	343	35,657.17
R204 On 06/11/2014	Bond Future			Sell	397	0.00
R204 On 06/11/2014	Bond Future			Buy	397	42,204.76

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R204 On 05/02/2015			Buy	397	41,270.83
R204 On 05/02/2015			Sell	397	0.00
R204 On 06/11/2014			Buy	4,806	510,922.06
R204 On 06/11/2014			Sell	4,806	0.00
R204 On 05/02/2015			Sell	4,806	0.00
R204 On 05/02/2015			Buy	4,806	499,616.14
R204 On 06/11/2014			Sell	5,387	0.00
R204 On 06/11/2014			Buy	5,387	572,687.71
R204 On 05/02/2015			Buy	5,387	560,015.01
R204 On 05/02/2015			Sell	5,387	0.00
R207 Bond Future					
R207 On 05/02/2015			Buy	20	2,004.20
R207 On 05/02/2015			Sell	20	0.00
R207 On 05/02/2015			Sell	20	0.00
R207 On 05/02/2015			Buy	20	2,004.20
R208 Bond Futures					
R208 On 05/11/2015	8.48	Put	Sell	310	0.00
R208 On 05/11/2015	8.48	Put	Buy	310	30,048.31
R208 On 05/11/2015	8.48	Put	Sell	1,890	0.00
R208 On 05/11/2015	8.48	Put	Buy	1,890	183,197.74
R208 On 05/11/2015	8.48	Put	Buy	2,200	213,246.04
R208 On 05/11/2015	8.48	Put	Sell	2,200	0.00
Grand Total for Daily Detailed Turnover:				34,026	3,786,183.17