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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/05/2014

TO DATE : 08/05/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Basket of Single Bond Futures					
ICAA On 08/05/2014	Can-Do	Interest Rate	Sell	21	0.00
ICAA On 08/05/2014	Can-Do	Interest Rate	Buy	21	2,950.48
ICAA On 07/08/2014	Can-Do	Interest Rate	Buy	21	2,952.24
ICAA On 07/08/2014	Can-Do	Interest Rate	Sell	21	0.00
ICAA On 08/05/2014	Can-Do	Interest Rate	Sell	24	0.00
ICAA On 08/05/2014	Can-Do	Interest Rate	Buy	24	3,371.98
ICAA On 07/08/2014	Can-Do	Interest Rate	Buy	24	3,373.99
ICAA On 07/08/2014	Can-Do	Interest Rate	Sell	24	0.00
ICAA On 08/05/2014	Can-Do	Interest Rate	Sell	43	0.00
ICAA On 08/05/2014	Can-Do	Interest Rate	Buy	43	6,041.46
ICAA On 07/08/2014	Can-Do	Interest Rate	Buy	43	6,045.07
ICAA On 07/08/2014	Can-Do	Interest Rate	Sell	43	0.00
ICAA On 08/05/2014	Can-Do	Interest Rate	Buy	51	7,165.45
ICAA On 08/05/2014	Can-Do	Interest Rate	Sell	51	0.00

ICAA On 07/08/2014	Can-Do Interest Rate	Buy	51	7,169.73
ICAA On 07/08/2014	Can-Do Interest Rate	Sell	51	0.00
ICAA On 08/05/2014	Can-Do Interest Rate	Sell	90	0.00
ICAA On 08/05/2014	Can-Do Interest Rate	Buy	90	12,644.91
ICAA On 07/08/2014	Can-Do Interest Rate	Buy	90	12,652.47
ICAA On 07/08/2014	Can-Do Interest Rate	Sell	90	0.00
ICAA On 08/05/2014	Can-Do Interest Rate	Buy	406	57,042.59
ICAA On 08/05/2014	Can-Do Interest Rate	Sell	406	0.00
ICAA On 07/08/2014	Can-Do Interest Rate	Buy	406	57,076.70
ICAA On 07/08/2014	Can-Do Interest Rate	Sell	406	0.00
ICAA On 08/05/2014	Can-Do Interest Rate	Sell	635	0.00
ICAA On 08/05/2014	Can-Do Interest Rate	Buy	635	89,216.87
ICAA On 08/05/2014	Can-Do Interest Rate	Buy	635	89,216.87
ICAA On 08/05/2014	Can-Do Interest Rate	Sell	635	0.00
ICAA On 07/08/2014	Can-Do Interest Rate	Sell	635	0.00
ICAA On 07/08/2014	Can-Do Interest Rate	Buy	635	89,270.21
ICAA On 07/08/2014	Can-Do Interest Rate	Buy	635	89,273.38
ICAA On 07/08/2014	Can-Do Interest Rate	Sell	635	0.00

I2038 Bond Future

2038 On 07/08/2014	Bond Future	Sell	14	0.00
2038 On 07/08/2014	Bond Future	Buy	14	1,651.26
2038 On 07/08/2014	Bond Future	Buy	14	1,651.26
2038 On 07/08/2014	Bond Future	Sell	14	0.00

I2050 Bond Future

2050 On 08/05/2014	Bond Future	Buy	608	75,542.24
2050 On 08/05/2014	Bond Future	Sell	608	0.00
2050 On 08/05/2014	Bond Future	Sell	608	0.00
2050 On 08/05/2014	Bond Future	Buy	608	75,542.18

R157 Bond Future

R157 On 07/08/2014	Bond Future	Buy	110	12,363.91
R157 On 07/08/2014	Bond Future	Sell	110	0.00
R157 On 07/08/2014	Bond Future	Buy	125	14,049.90
R157 On 07/08/2014	Bond Future	Sell	125	0.00
R157 On 07/08/2014	Bond Future	Buy	440	49,455.65
R157 On 07/08/2014	Bond Future	Sell	440	0.00
R157 On 07/08/2014	Bond Future	Buy	1,841	206,926.95
R157 On 07/08/2014	Bond Future	Sell	1,841	0.00
R157 On 07/08/2014	Bond Future	Buy	3,971	446,337.26
R157 On 07/08/2014	Bond Future	Sell	3,971	0.00
R157 On 07/08/2014	Bond Future	Buy	6,313	709,576.21
R157 On 07/08/2014	Bond Future	Sell	6,313	0.00
R157 On 07/08/2014	Bond Future	Sell	12,800	0.00
R157 On 07/08/2014	Bond Future	Buy	12,800	1,438,709.89

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 07/08/2014			Buy	1	117.04
R186 On 07/08/2014			Sell	1	0.00
R186 On 07/08/2014			Buy	6	702.26
R186 On 07/08/2014			Sell	6	0.00
R186 On 07/08/2014			Buy	8	936.35
R186 On 07/08/2014			Sell	8	0.00
R186 On 07/08/2014			Buy	9	1,053.40
R186 On 07/08/2014			Sell	9	0.00
R186 On 07/08/2014			Buy	10	82.72
R186 On 07/08/2014			Sell	10	0.00
R186 On 07/08/2014			Buy	25	2,972.15
R186 On 07/08/2014			Sell	25	0.00
R186 On 07/08/2014			Buy	25	2,972.15
R186 On 07/08/2014			Sell	25	0.00
R186 On 07/08/2014			Buy	32	3,745.40
R186 On 07/08/2014			Sell	32	0.00
R186 On 07/08/2014			Buy	35	4,096.54
R186 On 07/08/2014			Sell	35	0.00
R186 On 07/08/2014			Sell	44	0.00
R186 On 07/08/2014			Buy	44	5,230.98
R186 On 07/08/2014			Buy	44	5,230.98
R186 On 07/08/2014			Sell	44	0.00
R186 On 07/08/2014			Sell	50	0.00
R186 On 07/08/2014			Buy	50	5,895.69
R186 On 07/08/2014			Buy	65	7,727.58
R186 On 07/08/2014			Sell	65	0.00
R186 On 07/08/2014			Buy	65	7,727.58
R186 On 07/08/2014			Sell	65	0.00
R186 On 07/08/2014			Buy	72	8,427.16
R186 On 07/08/2014			Sell	72	0.00
R186 On 07/08/2014			Buy	80	9,510.86
R186 On 07/08/2014			Sell	80	0.00
R186 On 07/08/2014			Buy	80	9,510.86
R186 On 07/08/2014			Sell	80	0.00
R186 On 07/08/2014			Buy	82	9,748.64
R186 On 07/08/2014			Sell	82	0.00
R186 On 07/08/2014			Buy	83	9,867.52
R186 On 07/08/2014			Sell	83	0.00
R186 On 07/08/2014			Buy	87	10,182.82
R186 On 07/08/2014			Sell	87	0.00

R186 On 07/08/2014	Bond Future	Buy	96	11,413.04
R186 On 07/08/2014	Bond Future	Sell	96	0.00
R186 On 07/08/2014	Bond Future	Buy	97	11,531.92
R186 On 07/08/2014	Bond Future	Sell	97	0.00
R186 On 07/08/2014	Bond Future	Buy	100	11,696.61
R186 On 07/08/2014	Bond Future	Sell	100	0.00
R186 On 07/08/2014	Bond Future	Sell	100	0.00
R186 On 07/08/2014	Bond Future	Buy	100	11,668.67
R186 On 07/08/2014	Bond Future	Sell	250	0.00
R186 On 07/08/2014	Bond Future	Buy	250	29,260.97
R186 On 07/08/2014	Bond Future	Buy	291	34,595.77
R186 On 07/08/2014	Bond Future	Sell	291	0.00
R186 On 07/08/2014	Bond Future	Buy	291	34,595.77
R186 On 07/08/2014	Bond Future	Sell	291	0.00
R186 On 07/08/2014	Bond Future	Buy	301	35,784.63
R186 On 07/08/2014	Bond Future	Sell	301	0.00
R186 On 07/08/2014	Bond Future	Buy	301	35,784.63
R186 On 07/08/2014	Bond Future	Sell	301	0.00
R186 On 07/08/2014	Bond Future	Buy	358	42,561.12
R186 On 07/08/2014	Bond Future	Sell	358	0.00
R186 On 07/08/2014	Bond Future	Buy	358	42,561.12
R186 On 07/08/2014	Bond Future	Sell	358	0.00
R186 On 07/08/2014	Bond Future	Sell	1,700	0.00
R186 On 07/08/2014	Bond Future	Buy	1,700	201,628.04
R186 On 07/08/2014	Bond Future	Buy	1,700	201,624.64
R186 On 07/08/2014	Bond Future	Sell	1,700	0.00

R2023 Bond Future

R023 On 07/08/2014	Bond Future	Sell	30	0.00
R023 On 07/08/2014	Bond Future	Buy	30	3,029.73

R203 Bond Future

R203 On 07/08/2014	Bond Future	Sell	19	0.00
R203 On 07/08/2014	Bond Future	Buy	19	2,006.57
R203 On 07/08/2014	Bond Future	Sell	33	0.00
R203 On 07/08/2014	Bond Future	Buy	33	3,485.09
R203 On 07/08/2014	Bond Future	Sell	63	0.00
R203 On 07/08/2014	Bond Future	Buy	63	6,653.35
R203 On 07/08/2014	Bond Future	Sell	421	0.00
R203 On 07/08/2014	Bond Future	Buy	421	44,461.27
R203 On 07/08/2014	Bond Future	Sell	1,522	0.00
R203 On 07/08/2014	Bond Future	Buy	1,522	160,736.47
R203 On 07/08/2014	Bond Future	Buy	2,058	217,342.75
R203 On 07/08/2014	Bond Future	Sell	2,058	0.00

R204 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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R204 On 07/08/2014			Buy	20	2,049.11
R204 On 07/08/2014			Sell	20	0.00
R204 On 07/08/2014			Buy	31	3,176.12
R204 On 07/08/2014			Sell	31	0.00
R204 On 07/08/2014			Buy	37	3,790.85
R204 On 07/08/2014			Sell	37	0.00
R204 On 07/08/2014			Buy	39	3,995.76
R204 On 07/08/2014			Sell	39	0.00
R204 On 07/08/2014			Buy	115	11,782.38
R204 On 07/08/2014			Sell	115	0.00
R204 On 07/08/2014			Buy	146	14,958.50
R204 On 07/08/2014			Sell	146	0.00
R204 On 07/08/2014			Buy	210	21,515.65
R204 On 07/08/2014			Sell	210	0.00
R204 On 07/08/2014			Buy	271	27,765.44
R204 On 07/08/2014			Sell	271	0.00
R204 On 07/08/2014			Buy	374	38,318.35
R204 On 07/08/2014			Sell	374	0.00
R204 On 07/08/2014			Buy	1,592	163,109.12
R204 On 07/08/2014			Sell	1,592	0.00
R204 On 07/08/2014			Buy	2,835	290,461.29
R204 On 07/08/2014			Sell	2,835	0.00

R207 Bond Future

R207 On 07/08/2014			Sell	16	0.00
R207 On 07/08/2014			Buy	16	1,571.00
R207 On 07/08/2014			Buy	16	1,571.00
R207 On 07/08/2014			Sell	16	0.00

R209 Bond Future

R209 On 08/05/2014	9.00	Call	Buy	25	221.06
R209 On 08/05/2014	9.00	Call	Sell	25	0.00
R209 On 08/05/2014	9.00	Call	Buy	38	336.00
R209 On 08/05/2014	9.00	Call	Sell	38	0.00
R209 On 08/05/2014	9.00	Call	Buy	71	627.80
R209 On 08/05/2014	9.00	Call	Sell	71	0.00
R209 On 08/05/2014	9.00	Call	Buy	79	698.53
R209 On 08/05/2014	9.00	Call	Sell	79	0.00
R209 On 08/05/2014	9.00	Call	Buy	94	831.17
R209 On 08/05/2014	9.00	Call	Sell	94	0.00
R209 On 08/05/2014	9.00	Call	Buy	125	1,105.28

R209 On 08/05/2014	Bond Future	9.00	Call	Sell	125	0.00
R209 On 08/05/2014	Bond Future	9.00	Call	Buy	208	1,839.18
R209 On 08/05/2014	Bond Future	9.00	Call	Sell	208	0.00

R211 Bond Future

R211 On 07/08/2014	Bond Future			Sell	390	0.00
R211 On 07/08/2014	Bond Future			Buy	390	49,970.31

Grand Total for Daily Detailed Turnover: 48,378 5,455,125.80