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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/05/2014

TO DATE : 26/05/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)	
Govi Total Return Index						
GOVI On 07/08/2014	GOVI		Sell	1	0.00	
GOVI On 07/08/2014	GOVI		Buy	1	4,558.71	
GOVI On 07/08/2014	GOVI		Sell	2	0.00	
GOVI On 07/08/2014	GOVI		Buy	2	9,178.64	
GOVI On 07/08/2014	GOVI		Sell	2	0.00	
GOVI On 07/08/2014	GOVI		Buy	2	9,178.64	
R186 Bond Future						
R186 On 07/08/2014	Bond Future	8.00	Call	Sell	14	0.00
R186 On 07/08/2014	Bond Future	8.00	Call	Buy	14	1,688.40
R186 On 07/08/2014	Bond Future	8.43	Put	Buy	14	1,675.94
R186 On 07/08/2014	Bond Future	8.43	Put	Sell	14	0.00
R186 On 07/08/2014	Bond Future	8.00	Call	Sell	15	0.00
R186 On 07/08/2014	Bond Future	8.00	Call	Buy	15	1,804.95

R186 On 07/08/2014	Bond Future	8.43	Put	Buy	15	1,795.65
R186 On 07/08/2014	Bond Future	8.43	Put	Sell	15	0.00
R186 On 07/08/2014	Bond Future	7.60	Call	Buy	28	3,371.20
R186 On 07/08/2014	Bond Future	7.60	Call	Sell	28	0.00
R186 On 07/08/2014	Bond Future	8.43	Put	Buy	76	9,097.96
R186 On 07/08/2014	Bond Future	8.43	Put	Sell	76	0.00
R186 On 07/08/2014	Bond Future	7.60	Call	Buy	152	18,300.80
R186 On 07/08/2014	Bond Future	7.60	Call	Sell	152	0.00

R208 Bond Futures

R208 On 07/08/2014	Bond Future			Buy	1	7.82
R208 On 07/08/2014	Bond Future			Sell	1	0.00
R208 On 07/08/2014	Bond Future			Buy	4	31.28
R208 On 07/08/2014	Bond Future			Sell	4	0.00
R208 On 07/08/2014	Bond Future			Buy	5	39.10
R208 On 07/08/2014	Bond Future			Sell	5	0.00
R208 On 07/08/2014	Bond Future			Buy	22	172.04
R208 On 07/08/2014	Bond Future			Sell	22	0.00
R208 On 07/08/2014	Bond Future			Buy	24	187.68
R208 On 07/08/2014	Bond Future			Sell	24	0.00
R208 On 07/08/2014	Bond Future			Buy	38	297.16
R208 On 07/08/2014	Bond Future			Sell	38	0.00
R208 On 07/08/2014	Bond Future			Buy	70	547.41
R208 On 07/08/2014	Bond Future			Sell	70	0.00
R208 On 07/08/2014	Bond Future			Buy	92	719.45
R208 On 07/08/2014	Bond Future			Sell	92	0.00
R208 On 07/08/2014	Bond Future			Buy	121	946.24
R208 On 07/08/2014	Bond Future			Sell	121	0.00
R208 On 07/08/2014	Bond Future			Buy	167	1,305.96
R208 On 07/08/2014	Bond Future			Sell	167	0.00
R208 On 07/08/2014	Bond Future			Buy	544	4,254.15
R208 On 07/08/2014	Bond Future			Sell	544	0.00

R213 Bond Future

R213 On 07/08/2014	Bond Future			Buy	20	1,762.74
R213 On 07/08/2014	Bond Future			Sell	20	0.00
R213 On 07/08/2014	Bond Future			Buy	70	6,169.60
R213 On 07/08/2014	Bond Future			Sell	70	0.00
R213 On 07/08/2014	Bond Future			Buy	70	6,169.60
R213 On 07/08/2014	Bond Future			Sell	70	0.00
R213 On 07/08/2014	Bond Future			Buy	70	6,169.60
R213 On 07/08/2014	Bond Future			Sell	70	0.00
R213 On 07/08/2014	Bond Future			Buy	80	7,050.97
R213 On 07/08/2014	Bond Future			Sell	80	0.00
R213 On 07/08/2014	Bond Future			Buy	410	36,136.23
R213 On 07/08/2014	Bond Future			Sell	410	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R213 On 07/08/2014			Buy	1,080	95,188.12
R213 On 07/08/2014			Sell	1,080	0.00
R213 On 07/08/2014			Sell	1,800	0.00
R213 On 07/08/2014			Buy	1,800	158,646.87
Grand Total for Daily Detailed Turnover:				5,007	386,452.93