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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/06/2014 **TO DATE : 26/06/2014**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
I2038 Bond Future					
2038 On 07/08/2014 Bond Future			Buy	150	18,316.80
2038 On 07/08/2014 Bond Future			Sell	150	0.00
R186 Bond Future					
R186 On 05/02/2015 Bond Future	9.00	Put	Sell	90	0.00
R186 On 05/02/2015 Bond Future	9.00	Put	Buy	90	10,569.52
R186 On 05/02/2015 Bond Future	9.00	Put	Buy	90	10,569.52
R186 On 05/02/2015 Bond Future	9.00	Put	Sell	90	0.00
R2023 Bond Future					
R023 On 07/08/2014 Bond Future			Sell	1,000	0.00
R023 On 07/08/2014 Bond Future			Buy	1,000	100,911.17
R023 On 07/08/2014 Bond Future			Sell	1,000	0.00
R023 On 07/08/2014 Bond Future			Buy	1,000	100,911.17

R204 Bond Future

R204 On 07/08/2014	Bond Future			Buy	8	820.61
R204 On 07/08/2014	Bond Future			Sell	8	0.00

R209 Bond Future

R209 On 05/02/2015	Bond Future	9.00	Put	Buy	90	6,848.64
R209 On 05/02/2015	Bond Future	9.00	Put	Sell	90	0.00
R209 On 05/02/2015	Bond Future	9.00	Put	Sell	90	0.00
R209 On 05/02/2015	Bond Future	9.00	Put	Buy	90	6,848.64

Grand Total for Daily Detailed Turnover: **2,518** **255,796.07**