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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/07/2014 **TO DATE : 16/07/2014**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
New Inflation Linked Index					
IGOV On 07/08/2014 Index Future			Sell	7	0.00
IGOV On 07/08/2014 Index Future			Buy	7	15,270.01
IGOV On 06/11/2014 Index Future			Buy	7	15,514.03
IGOV On 06/11/2014 Index Future			Sell	7	0.00
R186 Bond Future					
R186 On 07/08/2014 Bond Future			Buy	32	3,777.39
R186 On 07/08/2014 Bond Future			Sell	32	0.00
R186 On 06/11/2014 Bond Future			Buy	33	3,982.34
R186 On 06/11/2014 Bond Future			Sell	33	0.00
R186 On 06/11/2014 Bond Future			Buy	67	8,085.36
R186 On 06/11/2014 Bond Future			Sell	67	0.00
R186 On 06/11/2014 Bond Future			Buy	100	12,067.70
R186 On 06/11/2014 Bond Future			Sell	100	0.00

R186 On 07/08/2014 Bond Future	Sell	400	0.00
R186 On 07/08/2014 Bond Future	Buy	400	47,435.16
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	101,398.53
R023 On 07/08/2014 Bond Future	Sell	1,000	0.00
R023 On 07/08/2014 Bond Future	Buy	1,000	101,398.53
R2048 Bond Future			
R248 On 06/11/2014 Bond Future	Sell	10	0.00
R248 On 06/11/2014 Bond Future	Buy	10	983.39
R248 On 06/11/2014 Bond Future	Sell	10	0.00
R248 On 06/11/2014 Bond Future	Buy	10	983.39
Grand Total for Daily Detailed Turnover:		**2,666**	**310,895.81**