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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/08/2014

TO DATE : 07/08/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>All Bond Index</b>					
ALBI On 07/08/2014	Index Future		Buy	1	4,571.21
ALBI On 07/08/2014	Index Future		Sell	1	0.00
ALBI On 05/02/2015	Index Future		Sell	1	0.00
ALBI On 05/02/2015	Index Future		Buy	1	4,719.37
ALBI On 07/08/2014	Index Future		Buy	2	9,142.42
ALBI On 07/08/2014	Index Future		Sell	2	0.00
ALBI On 05/02/2015	Index Future		Sell	2	0.00
ALBI On 05/02/2015	Index Future		Buy	2	9,438.74
ALBI On 07/08/2014	Index Future		Buy	3	13,713.63
ALBI On 07/08/2014	Index Future		Sell	3	0.00
ALBI On 05/02/2015	Index Future		Sell	3	0.00
ALBI On 05/02/2015	Index Future		Buy	3	14,158.11
ALBI On 07/08/2014	Index Future		Buy	4	18,284.84
ALBI On 07/08/2014	Index Future		Sell	4	0.00

ALBI On 07/08/2014	Index Future	Buy	4	18,284.84
ALBI On 07/08/2014	Index Future	Sell	4	0.00
ALBI On 05/02/2015	Index Future	Sell	4	0.00
ALBI On 05/02/2015	Index Future	Buy	4	18,877.48
ALBI On 05/02/2015	Index Future	Sell	4	0.00
ALBI On 05/02/2015	Index Future	Buy	4	18,877.48

#### Basket of Single Bond Futures

ICAA On 07/08/2014	Can-Do Interest Rate	Sell	21	0.00
ICAA On 07/08/2014	Can-Do Interest Rate	Buy	21	3,002.87
ICAA On 06/11/2014	Can-Do Interest Rate	Buy	21	3,047.33
ICAA On 06/11/2014	Can-Do Interest Rate	Sell	21	0.00
ICAA On 07/08/2014	Can-Do Interest Rate	Sell	24	0.00
ICAA On 07/08/2014	Can-Do Interest Rate	Buy	24	3,431.86
ICAA On 06/11/2014	Can-Do Interest Rate	Buy	24	3,482.66
ICAA On 06/11/2014	Can-Do Interest Rate	Sell	24	0.00
ICAA On 07/08/2014	Can-Do Interest Rate	Sell	43	0.00
ICAA On 07/08/2014	Can-Do Interest Rate	Buy	43	6,148.74
ICAA On 06/11/2014	Can-Do Interest Rate	Buy	43	6,239.77
ICAA On 06/11/2014	Can-Do Interest Rate	Sell	43	0.00
ICAA On 07/08/2014	Can-Do Interest Rate	Sell	51	0.00
ICAA On 07/08/2014	Can-Do Interest Rate	Buy	51	7,292.69
ICAA On 06/11/2014	Can-Do Interest Rate	Buy	51	7,400.66
ICAA On 06/11/2014	Can-Do Interest Rate	Sell	51	0.00
ICAA On 07/08/2014	Can-Do Interest Rate	Sell	90	0.00
ICAA On 07/08/2014	Can-Do Interest Rate	Buy	90	12,869.46
ICAA On 06/11/2014	Can-Do Interest Rate	Buy	90	13,059.99
ICAA On 06/11/2014	Can-Do Interest Rate	Sell	90	0.00
ICAA On 07/08/2014	Can-Do Interest Rate	Sell	406	0.00
ICAA On 07/08/2014	Can-Do Interest Rate	Buy	406	58,055.56
ICAA On 06/11/2014	Can-Do Interest Rate	Buy	406	58,915.07
ICAA On 06/11/2014	Can-Do Interest Rate	Sell	406	0.00
ICAA On 07/08/2014	Can-Do Interest Rate	Buy	635	90,801.19
ICAA On 07/08/2014	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	90,801.19
ICAA On 06/11/2014	Can-Do Interest Rate	Sell	635	0.00
ICAA On 06/11/2014	Can-Do Interest Rate	Buy	635	92,145.49
ICAA On 06/11/2014	Can-Do Interest Rate	Buy	635	92,148.66
ICAA On 06/11/2014	Can-Do Interest Rate	Sell	635	0.00

#### R186 Bond Future

R186 On 06/11/2014	Bond Future	Sell	3	0.00
R186 On 06/11/2014	Bond Future	Buy	3	24.99
R186 On 07/08/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Buy	50	5,917.95

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/08/2014	Bond Future			Buy	50	5,917.95
R186 On 07/08/2014	Bond Future			Sell	50	0.00
<b>R2023 Bond Future</b>						
R023 On 06/08/2015	Bond Future	9.07	Put	Sell	148	0.00
R023 On 06/08/2015	Bond Future	9.07	Put	Buy	148	14,770.40
R023 On 06/08/2015	Bond Future	9.07	Put	Sell	763	0.00
R023 On 06/08/2015	Bond Future	9.07	Put	Buy	763	76,147.40
R023 On 06/08/2015	Bond Future	9.07	Put	Sell	911	0.00
R023 On 06/08/2015	Bond Future	9.07	Put	Buy	911	90,917.80
<b>R204 Bond Future</b>						
R204 On 06/08/2015	Bond Future	8.41	Put	Sell	114	0.00
R204 On 06/08/2015	Bond Future	8.41	Put	Buy	114	11,607.48
R204 On 06/08/2015	Bond Future	8.41	Put	Sell	585	0.00
R204 On 06/08/2015	Bond Future	8.41	Put	Buy	585	59,564.70
R204 On 06/08/2015	Bond Future	8.41	Put	Buy	699	71,172.18
R204 On 06/08/2015	Bond Future	8.41	Put	Sell	699	0.00
<b>R208 Bond Futures</b>						
R208 On 06/08/2015	Bond Future	8.85	Put	Sell	32	0.00
R208 On 06/08/2015	Bond Future	8.85	Put	Buy	32	3,072.32
R208 On 06/08/2015	Bond Future	8.85	Put	Sell	166	0.00
R208 On 06/08/2015	Bond Future	8.85	Put	Buy	166	15,937.66
R208 On 06/08/2015	Bond Future	8.85	Put	Buy	198	19,009.98
R208 On 06/08/2015	Bond Future	8.85	Put	Sell	198	0.00
<b>R209 Bond Future</b>						
R209 On 06/08/2015	Bond Future	9.90	Put	Sell	475	0.00
R209 On 06/08/2015	Bond Future	9.90	Put	Buy	475	35,886.25
R209 On 06/08/2015	Bond Future	9.90	Put	Sell	2,439	0.00
R209 On 06/08/2015	Bond Future	9.90	Put	Buy	2,439	184,266.45
R209 On 06/08/2015	Bond Future	9.90	Put	Sell	2,914	0.00
R209 On 06/08/2015	Bond Future	9.90	Put	Buy	2,914	220,152.70
<b>R214 Bond Future</b>						
R214 On 06/11/2014	Bond Future			Buy	50	3,827.07
R214 On 06/11/2014	Bond Future			Sell	50	0.00
R214 On 06/11/2014	Bond Future			Sell	50	0.00
R214 On 06/11/2014	Bond Future			Buy	50	3,826.08

**Grand Total for Daily Detailed Turnover:**

**13,485**

**1,500,930.66**