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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/08/2014

TO DATE : 11/08/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>Govi Total Return Index</b>					
GOVI On 06/11/2014	GOVI		Sell	2	0.00
GOVI On 06/11/2014	GOVI		Buy	2	9,264.70
GOVI On 06/11/2014	GOVI		Sell	2	0.00
GOVI On 06/11/2014	GOVI		Buy	2	9,264.70
<b>R186 Bond Future</b>					
R186 On 06/11/2014	Bond Future		Sell	1	0.00
R186 On 06/11/2014	Bond Future		Buy	1	120.22
R186 On 06/11/2014	Bond Future		Sell	7	0.00
R186 On 06/11/2014	Bond Future		Buy	7	840.91
R186 On 06/11/2014	Bond Future	7.80	Call Buy	11	1,320.22
R186 On 06/11/2014	Bond Future	7.80	Call Sell	11	0.00
R186 On 06/11/2014	Bond Future	8.30	Call Sell	11	0.00
R186 On 06/11/2014	Bond Future	8.30	Call Buy	11	1,320.22

R186 On 06/11/2014	Bond Future	8.53	Put	Buy	11	1,320.22
R186 On 06/11/2014	Bond Future	8.53	Put	Sell	11	0.00
R186 On 06/11/2014	Bond Future	7.80	Call	Buy	14	1,680.28
R186 On 06/11/2014	Bond Future	7.80	Call	Sell	14	0.00
R186 On 06/11/2014	Bond Future	8.30	Call	Sell	14	0.00
R186 On 06/11/2014	Bond Future	8.30	Call	Buy	14	1,680.28
R186 On 06/11/2014	Bond Future	8.53	Put	Buy	14	1,680.28
R186 On 06/11/2014	Bond Future	8.53	Put	Sell	14	0.00
R186 On 06/11/2014	Bond Future	7.80	Call	Buy	75	9,001.52
R186 On 06/11/2014	Bond Future	7.80	Call	Sell	75	0.00
R186 On 06/11/2014	Bond Future	8.30	Call	Sell	75	0.00
R186 On 06/11/2014	Bond Future	8.30	Call	Buy	75	9,001.52
R186 On 06/11/2014	Bond Future	8.53	Put	Buy	75	9,001.52
R186 On 06/11/2014	Bond Future	8.53	Put	Sell	75	0.00

**R197 Bond Future**

R197 On 06/11/2014	Bond Future			Sell	3	0.00
R197 On 06/11/2014	Bond Future			Buy	3	867.92

**R2048 Bond Future**

R248 On 06/11/2014	Bond Future			Buy	11	1,076.00
R248 On 06/11/2014	Bond Future			Sell	11	0.00
R248 On 06/11/2014	Bond Future			Sell	100	0.00
R248 On 06/11/2014	Bond Future			Buy	100	9,787.61
R248 On 06/11/2014	Bond Future			Sell	400	0.00
R248 On 06/11/2014	Bond Future			Buy	400	39,150.44
R248 On 06/11/2014	Bond Future			Sell	500	0.00
R248 On 06/11/2014	Bond Future			Buy	500	48,938.05

**R208 Bond Futures**

R208 On 06/11/2014	Bond Future			Sell	1	0.00
R208 On 06/11/2014	Bond Future			Buy	1	94.90

**R209 Bond Future**

R209 On 06/11/2014	Bond Future			Buy	19	1,428.10
R209 On 06/11/2014	Bond Future			Sell	19	0.00
R209 On 06/11/2014	Bond Future	9.05	Call	Sell	20	0.00
R209 On 06/11/2014	Bond Future	9.05	Call	Buy	20	1,507.30
R209 On 06/11/2014	Bond Future	8.95	Call	Sell	20	0.00
R209 On 06/11/2014	Bond Future	8.95	Call	Buy	20	1,507.30
R209 On 06/11/2014	Bond Future	9.00	Call	Sell	20	0.00
R209 On 06/11/2014	Bond Future	9.00	Call	Buy	20	1,507.30
R209 On 06/11/2014	Bond Future	8.95	Put	Sell	20	0.00
R209 On 06/11/2014	Bond Future	8.95	Put	Buy	20	1,507.30
R209 On 06/11/2014	Bond Future	8.95	Put	Buy	20	1,507.30
R209 On 06/11/2014	Bond Future	8.95	Put	Sell	20	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
R209 On 06/11/2014 Bond Future	8.95	Put	Sell	20	0.00
R209 On 06/11/2014 Bond Future	8.95	Put	Buy	20	1,507.30
R209 On 06/11/2014 Bond Future	8.95	Put	Buy	20	1,507.30
R209 On 06/11/2014 Bond Future	8.95	Put	Sell	20	0.00
R209 On 06/11/2014 Bond Future	9.95	Put	Buy	20	1,507.30
R209 On 06/11/2014 Bond Future	9.95	Put	Sell	20	0.00
R209 On 06/11/2014 Bond Future	10.05	Put	Buy	20	1,507.30
R209 On 06/11/2014 Bond Future	10.05	Put	Sell	20	0.00
R209 On 06/11/2014 Bond Future	10.00	Put	Buy	20	1,507.30
R209 On 06/11/2014 Bond Future	10.00	Put	Sell	20	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>1,546</b>	<b>171,912.58</b>