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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/08/2014

TO DATE : 19/08/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 06/11/2014	GOVI		Sell	4	0.00
GOVI On 06/11/2014	GOVI		Buy	4	18,572.48
R186 Bond Future					
R186 On 06/11/2014	Bond Future	8.50	Put Sell	14	0.00
R186 On 06/11/2014	Bond Future	8.50	Put Buy	14	1,751.54
R186 On 06/11/2014	Bond Future	8.50	Put Sell	15	0.00
R186 On 06/11/2014	Bond Future	8.50	Put Buy	15	1,876.65
R186 On 06/11/2014	Bond Future	8.50	Put Sell	15	0.00
R186 On 06/11/2014	Bond Future	8.50	Put Buy	15	1,876.65
R186 On 06/11/2014	Bond Future	8.50	Put Sell	18	0.00
R186 On 06/11/2014	Bond Future	8.50	Put Buy	18	2,251.98
R186 On 06/11/2014	Bond Future	8.50	Put Sell	26	0.00
R186 On 06/11/2014	Bond Future	8.50	Put Buy	26	3,252.86

R186 On 06/11/2014	Bond Future	8.50	Put	Sell	28	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	28	3,503.08
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	30	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	30	3,753.30
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	34	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	34	4,253.74
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	42	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	42	5,254.62
R186 On 06/11/2014	Bond Future			Sell	50	0.00
R186 On 06/11/2014	Bond Future			Buy	50	6,029.84
R186 On 06/11/2014	Bond Future			Sell	50	0.00
R186 On 06/11/2014	Bond Future			Buy	50	6,029.84
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	50	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	50	6,255.50
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	55	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	55	6,881.05
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	71	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	71	8,882.81
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	77	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	77	9,633.47
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	82	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	82	10,259.02
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	82	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	82	10,259.02
R186 On 06/11/2014	Bond Future	8.60	Put	Sell	100	0.00
R186 On 06/11/2014	Bond Future	8.60	Put	Buy	100	12,046.00
R186 On 06/11/2014	Bond Future	8.60	Put	Sell	100	0.00
R186 On 06/11/2014	Bond Future	8.60	Put	Buy	100	12,046.00
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	109	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	109	13,636.99
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	115	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	115	14,387.65
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	126	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	126	15,763.86
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	128	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	128	16,014.08
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	224	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	224	28,024.64
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	228	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	228	28,525.08
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	252	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	252	31,527.72
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	254	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	254	31,777.94
R186 On 06/11/2014	Bond Future	8.50	Put	Sell	259	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	Buy	259	32,403.49

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 06/11/2014	8.50	Put	Sell	416	0.00
R186 On 06/11/2014	8.50	Put	Buy	416	52,045.76
R186 On 06/11/2014	8.50	Put	Sell	420	0.00
R186 On 06/11/2014	8.50	Put	Buy	420	52,546.20
R186 On 06/11/2014	8.50	Put	Sell	447	0.00
R186 On 06/11/2014	8.50	Put	Buy	447	55,924.17
R186 On 06/11/2014	8.50	Put	Sell	482	0.00
R186 On 06/11/2014	8.50	Put	Buy	482	60,303.02
R186 On 06/11/2014	8.50	Put	Sell	901	0.00
R186 On 06/11/2014	8.50	Put	Buy	901	112,724.11
R186 On 06/11/2014	8.00	Call	Buy	1,500	180,900.00
R186 On 06/11/2014	8.00	Call	Sell	1,500	0.00
R186 On 06/11/2014	8.00	Call	Buy	1,500	180,900.00
R186 On 06/11/2014	8.00	Call	Sell	1,500	0.00
R186 On 06/11/2014	8.50	Put	Buy	5,000	625,550.00
R186 On 06/11/2014	8.50	Put	Sell	5,000	0.00
R203 Bond Future					
R203 On 06/11/2014			Sell	52	0.00
R203 On 06/11/2014			Buy	52	5,419.10
R203 On 06/11/2014			Sell	52	0.00
R203 On 06/11/2014			Buy	52	5,419.10
R203 On 06/11/2014			Sell	52	0.00
R203 On 06/11/2014			Buy	52	5,419.10
R203 On 06/11/2014			Buy	52	5,419.10
R203 On 06/11/2014			Sell	52	0.00
R2030 Bond Future					
2030 On 06/11/2014			Sell	30	0.00
2030 On 06/11/2014			Buy	30	2,866.55
R2037 Bond Future					
2037 On 06/11/2014			Buy	23	2,240.09
2037 On 06/11/2014			Sell	23	0.00
R2048 Bond Future					
R248 On 06/11/2014			Sell	3	0.00
R248 On 06/11/2014			Buy	3	296.21
R248 On 06/11/2014			Sell	7	0.00
R248 On 06/11/2014			Buy	7	691.16
R248 On 06/11/2014			Sell	8	0.00

R248 On 06/11/2014	Bond Future	Buy	8	789.89
R248 On 06/11/2014	Bond Future	Sell	20	0.00
R248 On 06/11/2014	Bond Future	Buy	20	1,965.91
R248 On 06/11/2014	Bond Future	Sell	21	0.00
R248 On 06/11/2014	Bond Future	Buy	21	2,073.47
R248 On 06/11/2014	Bond Future	Sell	22	0.00
R248 On 06/11/2014	Bond Future	Buy	22	2,172.20
R248 On 06/11/2014	Bond Future	Sell	24	0.00
R248 On 06/11/2014	Bond Future	Buy	24	2,369.68
R248 On 06/11/2014	Bond Future	Sell	25	0.00
R248 On 06/11/2014	Bond Future	Buy	25	2,468.41
R248 On 06/11/2014	Bond Future	Sell	32	0.00
R248 On 06/11/2014	Bond Future	Buy	32	3,159.57
R248 On 06/11/2014	Bond Future	Sell	38	0.00
R248 On 06/11/2014	Bond Future	Buy	38	3,751.99
R248 On 06/11/2014	Bond Future	Sell	41	0.00
R248 On 06/11/2014	Bond Future	Buy	41	4,048.20
R248 On 06/11/2014	Bond Future	Sell	43	0.00
R248 On 06/11/2014	Bond Future	Buy	43	4,225.74
R248 On 06/11/2014	Bond Future	Sell	44	0.00
R248 On 06/11/2014	Bond Future	Buy	44	4,344.40
R248 On 06/11/2014	Bond Future	Sell	70	0.00
R248 On 06/11/2014	Bond Future	Buy	70	6,880.69
R248 On 06/11/2014	Bond Future	Sell	130	0.00
R248 On 06/11/2014	Bond Future	Buy	130	12,778.42
R248 On 06/11/2014	Bond Future	Sell	130	0.00
R248 On 06/11/2014	Bond Future	Buy	130	12,778.42
R248 On 06/11/2014	Bond Future	Sell	140	0.00
R248 On 06/11/2014	Bond Future	Buy	140	13,761.37
R248 On 06/11/2014	Bond Future	Sell	150	0.00
R248 On 06/11/2014	Bond Future	Buy	150	14,744.33
R248 On 06/11/2014	Bond Future	Sell	265	0.00
R248 On 06/11/2014	Bond Future	Buy	265	26,165.16
R248 On 06/11/2014	Bond Future	Sell	330	0.00
R248 On 06/11/2014	Bond Future	Buy	330	32,437.52
R248 On 06/11/2014	Bond Future	Sell	450	0.00
R248 On 06/11/2014	Bond Future	Buy	450	44,232.98
R248 On 06/11/2014	Bond Future	Sell	900	0.00
R248 On 06/11/2014	Bond Future	Buy	900	88,465.96
R248 On 06/11/2014	Bond Future	Buy	2,320	228,045.58
R248 On 06/11/2014	Bond Future	Sell	2,320	0.00

Grand Total for Daily Detailed Turnover:

18,778

2,207,054.41