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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/06/2014

TO DATE : 06/06/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>All Bond Index</b>					
ALBI On 07/08/2014			Sell	1	0.00
ALBI On 07/08/2014			Buy	1	4,531.79
ALBI On 07/08/2014			Buy	1	4,528.69
ALBI On 07/08/2014			Sell	1	0.00
<b>Govi Total Return Index</b>					
GOVI On 07/08/2014			Buy	8	36,111.92
GOVI On 07/08/2014			Sell	8	0.00
<b>R186 Bond Future</b>					
R186 On 07/08/2014			Buy	20	166.96
R186 On 07/08/2014			Sell	20	0.00
R186 On 05/02/2015	9.00	Put	Sell	77	0.00
R186 On 05/02/2015	9.00	Put	Buy	77	8,931.70

R186 On 05/02/2015	Bond Future	9.00	Put	Sell	174	0.00
R186 On 05/02/2015	Bond Future	9.00	Put	Buy	174	20,183.33
R186 On 05/02/2015	Bond Future	9.00	Put	Sell	273	0.00
R186 On 05/02/2015	Bond Future	9.00	Put	Buy	273	31,666.94
R186 On 05/02/2015	Bond Future	9.00	Put	Sell	350	0.00
R186 On 05/02/2015	Bond Future	9.00	Put	Buy	350	40,598.65
R186 On 05/02/2015	Bond Future	9.00	Put	Sell	592	0.00
R186 On 05/02/2015	Bond Future	9.00	Put	Buy	592	68,669.71
R186 On 05/02/2015	Bond Future	9.00	Put	Sell	695	0.00
R186 On 05/02/2015	Bond Future	9.00	Put	Buy	695	80,617.31
R186 On 05/02/2015	Bond Future	9.00	Put	Sell	760	0.00
R186 On 05/02/2015	Bond Future	9.00	Put	Buy	760	88,157.06
R186 On 05/02/2015	Bond Future	9.00	Put	Sell	913	0.00
R186 On 05/02/2015	Bond Future	9.00	Put	Buy	913	105,904.47
R186 On 05/02/2015	Bond Future	9.00	Put	Sell	1,000	0.00
R186 On 05/02/2015	Bond Future	9.00	Put	Buy	1,000	115,996.13
R186 On 05/02/2015	Bond Future	9.00	Put	Sell	2,226	0.00
R186 On 05/02/2015	Bond Future	9.00	Put	Buy	2,226	258,207.39
R186 On 05/02/2015	Bond Future	9.00	Put	Sell	2,540	0.00
R186 On 05/02/2015	Bond Future	9.00	Put	Buy	2,540	294,630.17
R186 On 05/02/2015	Bond Future	9.00	Put	Buy	9,600	1,113,562.85
R186 On 05/02/2015	Bond Future	9.00	Put	Sell	9,600	0.00

**Grand Total for Daily Detailed Turnover:**

**19,230**

**2,272,465.06**