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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/06/2014

TO DATE : 12/06/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R186 Bond Future</b>					
R186 On 07/08/2014			Sell	10	0.00
R186 On 07/08/2014			Buy	10	84.24
R186 On 07/08/2014			Buy	100	846.30
R186 On 07/08/2014			Sell	100	0.00
R186 On 07/08/2014			Sell	100	0.00
R186 On 07/08/2014			Buy	100	11,637.35
R186 On 07/08/2014			Buy	100	11,637.59
R186 On 07/08/2014			Sell	100	0.00
R186 On 06/11/2014			Buy	100	853.70
R186 On 06/11/2014			Sell	100	0.00
R186 On 07/08/2014			Sell	200	0.00
R186 On 07/08/2014			Buy	200	23,317.28
R186 On 07/08/2014			Sell	300	0.00
R186 On 07/08/2014			Buy	300	35,202.35

R186 On 07/08/2014	Bond Future			Sell	1,500	0.00
R186 On 07/08/2014	Bond Future			Buy	1,500	176,011.74
R186 On 07/08/2014	Bond Future			Buy	1,800	211,214.09
R186 On 07/08/2014	Bond Future			Sell	1,800	0.00
<b>R203 Bond Future</b>						
R203 On 07/08/2014	Bond Future			Buy	100	751.50
R203 On 07/08/2014	Bond Future			Sell	100	0.00
R203 On 06/11/2014	Bond Future			Buy	100	763.20
R203 On 06/11/2014	Bond Future			Sell	100	0.00
<b>R204 Bond Future</b>						
R204 On 07/08/2014	Bond Future			Buy	100	771.00
R204 On 07/08/2014	Bond Future			Sell	100	0.00
R204 On 06/11/2014	Bond Future			Buy	100	780.80
R204 On 06/11/2014	Bond Future			Sell	100	0.00
<b>R207 Bond Future</b>						
R207 On 07/08/2014	Bond Future			Buy	100	797.30
R207 On 07/08/2014	Bond Future			Sell	100	0.00
R207 On 06/11/2014	Bond Future			Buy	100	806.40
R207 On 06/11/2014	Bond Future			Sell	100	0.00
R207 On 07/08/2014	Bond Future			Sell	175	0.00
R207 On 07/08/2014	Bond Future			Buy	175	17,094.14
R207 On 07/08/2014	Bond Future			Buy	175	17,094.14
R207 On 07/08/2014	Bond Future			Sell	175	0.00
<b>R208 Bond Futures</b>						
R208 On 07/08/2014	Bond Future			Buy	100	814.10
R208 On 07/08/2014	Bond Future			Sell	100	0.00
R208 On 06/11/2014	Bond Future			Buy	100	822.90
R208 On 06/11/2014	Bond Future			Sell	100	0.00
<b>R209 Bond Future</b>						
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	3	219.94
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	3	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	3	219.94
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	3	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	4	293.25
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	4	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	4	293.25
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	4	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	4	293.25
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	4	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	4	293.25
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	4	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	5	366.57
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	5	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	5	366.57
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	5	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	9	659.82
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	9	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	9	659.82
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	9	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	13	953.08
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	13	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	13	953.08
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	13	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	13	953.08
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	13	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	13	953.08
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	13	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	14	1,026.39
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	14	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	14	1,026.39
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	14	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	14	1,026.39
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	14	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	14	1,026.39
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	14	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	19	1,392.96
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	19	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	19	1,392.96
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	19	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	19	1,392.96
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	19	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	19	1,392.96
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	19	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	23	1,686.21
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	23	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	23	1,686.21
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	23	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	28	2,052.78
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	28	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	28	2,052.78
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	28	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	33	2,419.35
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	33	0.00

R209 On 06/11/2014	Bond Future	9.25	Put	Buy	33	2,419.35
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	33	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	35	2,565.98
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	35	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	35	2,565.98
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	35	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	38	2,785.92
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	38	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	38	2,785.92
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	38	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	68	4,985.33
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	68	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	68	4,985.33
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	68	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	73	5,351.90
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	73	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	73	5,351.90
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	73	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	80	5,865.09
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	80	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	80	5,865.09
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	80	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	90	6,598.23
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	90	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	90	6,598.23
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	90	0.00
R209 On 07/08/2014	Bond Future			Buy	100	906.80
R209 On 07/08/2014	Bond Future			Sell	100	0.00
R209 On 06/11/2014	Bond Future			Buy	100	913.50
R209 On 06/11/2014	Bond Future			Sell	100	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	115	8,431.07
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	115	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	115	8,431.07
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	115	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	119	8,724.33
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	119	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	119	8,724.33
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	119	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	119	8,724.33
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	119	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	119	8,724.33
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	119	0.00
R209 On 06/11/2014	Bond Future	8.75	Call	Buy	137	10,043.97
R209 On 06/11/2014	Bond Future	8.75	Call	Sell	137	0.00
R209 On 06/11/2014	Bond Future	9.25	Put	Buy	137	10,043.97
R209 On 06/11/2014	Bond Future	9.25	Put	Sell	137	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	8.75	Call	Buy	196	14,369.48
R209 On 06/11/2014 Bond Future	8.75	Call	Sell	196	0.00
R209 On 06/11/2014 Bond Future	9.25	Put	Buy	196	14,369.48
R209 On 06/11/2014 Bond Future	9.25	Put	Sell	196	0.00
R209 On 06/11/2014 Bond Future	8.75	Call	Buy	382	28,005.82
R209 On 06/11/2014 Bond Future	8.75	Call	Sell	382	0.00
R209 On 06/11/2014 Bond Future	9.25	Put	Buy	382	28,005.82
R209 On 06/11/2014 Bond Future	9.25	Put	Sell	382	0.00
R209 On 06/11/2014 Bond Future	8.75	Call	Buy	547	40,102.57
R209 On 06/11/2014 Bond Future	8.75	Call	Sell	547	0.00
R209 On 06/11/2014 Bond Future	9.25	Put	Buy	547	40,102.57
R209 On 06/11/2014 Bond Future	9.25	Put	Sell	547	0.00
R209 On 06/11/2014 Bond Future	8.75	Call	Sell	2,200	0.00
R209 On 06/11/2014 Bond Future	8.75	Call	Buy	2,200	161,290.05
R209 On 06/11/2014 Bond Future	9.25	Put	Sell	2,200	0.00
R209 On 06/11/2014 Bond Future	9.25	Put	Buy	2,200	161,290.05
<b>R214 Bond Future</b>					
R214 On 07/08/2014 Bond Future			Buy	1	76.67
R214 On 07/08/2014 Bond Future			Sell	1	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>14,361</b>	<b>1,158,357.29</b>