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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/06/2014

TO DATE : 25/06/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>I2038 Bond Future</b>					
2038 On 07/08/2014			Buy	186	22,676.56
2038 On 07/08/2014			Sell	186	0.00
<b>I2050 Bond Future</b>					
2050 On 07/08/2014			Buy	80	10,185.04
2050 On 07/08/2014			Sell	80	0.00
<b>R186 Bond Future</b>					
R186 On 07/08/2014			Buy	40	4,709.71
R186 On 07/08/2014			Sell	40	0.00
<b>R2023 Bond Future</b>					
R023 On 07/08/2014			Buy	234	23,475.84
R023 On 07/08/2014			Sell	234	0.00

**R203 Bond Future**

R203 On 07/08/2014	Bond Future			Sell	250	0.00
R203 On 07/08/2014	Bond Future			Buy	250	26,469.14

**R209 Bond Future**

R209 On 06/11/2014	Bond Future	8.50	Call	Sell	4	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	4	297.72
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	4	297.72
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	4	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	7	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	7	521.01
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	7	521.01
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	7	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	8	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	8	595.45
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	8	595.45
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	8	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	26	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	26	1,935.20
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	26	1,935.20
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	26	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	33	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	33	2,456.21
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	33	2,456.21
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	33	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	45	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	45	3,349.38
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	45	3,349.38
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	45	0.00
R209 On 05/02/2015	Bond Future	9.00	Put	Buy	90	6,848.64
R209 On 05/02/2015	Bond Future	9.00	Put	Sell	90	0.00
R209 On 05/02/2015	Bond Future	9.00	Put	Sell	90	0.00
R209 On 05/02/2015	Bond Future	9.00	Put	Buy	90	6,848.64
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	91	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	91	6,773.19
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	91	6,773.19
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	91	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	214	15,928.17
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	214	0.00
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	214	0.00
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	214	15,928.17

**Grand Total for Daily Detailed Turnover:****1,826****164,926.24**