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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/08/2014

TO DATE : 18/08/2014

| Contract                       | Strike      | C/P | Buy/Sell | No. of Contracts | Nominal Value<br>(R000's) |
|--------------------------------|-------------|-----|----------|------------------|---------------------------|
| <b>Govi Total Return Index</b> |             |     |          |                  |                           |
| GOVI On 06/11/2014             | GOVI        |     | Buy      | 3                | 13,916.49                 |
| GOVI On 06/11/2014             | GOVI        |     | Sell     | 3                | 0.00                      |
| GOVI On 06/11/2014             | GOVI        |     | Sell     | 3                | 0.00                      |
| GOVI On 06/11/2014             | GOVI        |     | Buy      | 3                | 13,913.49                 |
| GOVI On 06/11/2014             | GOVI        |     | Sell     | 3                | 0.00                      |
| GOVI On 06/11/2014             | GOVI        |     | Buy      | 3                | 13,916.49                 |
| <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                | 120.47                    |
| R186 On 06/11/2014             | Bond Future |     | Sell     | 8                | 0.00                      |
| R186 On 06/11/2014             | Bond Future |     | Buy      | 8                | 963.72                    |
| R186 On 06/11/2014             | Bond Future |     | Sell     | 9                | 0.00                      |
| R186 On 06/11/2014             | Bond Future |     | Buy      | 9                | 1,084.19                  |

|                    |             |      |     |      |     |           |
|--------------------|-------------|------|-----|------|-----|-----------|
| 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  | 2,246.40  |
| 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  | 2,246.40  |
| R186 On 06/11/2014 | Bond Future | 8.50 | Put | Sell | 20  | 0.00      |
| R186 On 06/11/2014 | Bond Future | 8.50 | Put | Buy  | 20  | 2,496.00  |
| R186 On 06/11/2014 | Bond Future |      |     | Sell | 25  | 0.00      |
| R186 On 06/11/2014 | Bond Future |      |     | Buy  | 25  | 3,011.63  |
| R186 On 06/11/2014 | Bond Future |      |     | Sell | 25  | 0.00      |
| R186 On 06/11/2014 | Bond Future |      |     | Buy  | 25  | 3,011.63  |
| R186 On 06/11/2014 | Bond Future |      |     | Sell | 32  | 0.00      |
| R186 On 06/11/2014 | Bond Future |      |     | Buy  | 32  | 3,854.89  |
| R186 On 06/11/2014 | Bond Future | 8.50 | Put | Sell | 32  | 0.00      |
| R186 On 06/11/2014 | Bond Future | 8.50 | Put | Buy  | 32  | 3,993.60  |
| 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  | 4,243.20  |
| R186 On 06/11/2014 | Bond Future | 8.50 | Put | Sell | 36  | 0.00      |
| R186 On 06/11/2014 | Bond Future | 8.50 | Put | Buy  | 36  | 4,492.80  |
| R186 On 06/11/2014 | Bond Future |      |     | Sell | 40  | 0.00      |
| R186 On 06/11/2014 | Bond Future |      |     | Buy  | 40  | 4,818.61  |
| R186 On 06/11/2014 | Bond Future |      |     | Buy  | 50  | 6,054.89  |
| R186 On 06/11/2014 | Bond Future |      |     | Sell | 50  | 0.00      |
| R186 On 06/11/2014 | Bond Future |      |     | Buy  | 50  | 6,025.01  |
| R186 On 06/11/2014 | Bond Future |      |     | Sell | 50  | 0.00      |
| R186 On 06/11/2014 | Bond Future |      |     | Sell | 50  | 0.00      |
| R186 On 06/11/2014 | Bond Future |      |     | Buy  | 50  | 6,023.26  |
| 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  | 6,240.00  |
| R186 On 06/11/2014 | Bond Future |      |     | Sell | 60  | 0.00      |
| R186 On 06/11/2014 | Bond Future |      |     | Buy  | 60  | 7,227.91  |
| R186 On 06/11/2014 | Bond Future |      |     | Sell | 80  | 0.00      |
| R186 On 06/11/2014 | Bond Future |      |     | Buy  | 80  | 9,621.30  |
| R186 On 06/11/2014 | Bond Future | 8.50 | Put | Sell | 86  | 0.00      |
| R186 On 06/11/2014 | Bond Future | 8.50 | Put | Buy  | 86  | 10,732.80 |
| R186 On 06/11/2014 | Bond Future | 8.50 | Put | Sell | 92  | 0.00      |
| R186 On 06/11/2014 | Bond Future | 8.50 | Put | Buy  | 92  | 11,481.60 |
| R186 On 06/11/2014 | Bond Future |      |     | Sell | 100 | 0.00      |
| R186 On 06/11/2014 | Bond Future |      |     | Buy  | 100 | 12,052.58 |
| R186 On 06/11/2014 | Bond Future | 8.50 | Put | Sell | 130 | 0.00      |
| R186 On 06/11/2014 | Bond Future | 8.50 | Put | Buy  | 130 | 16,224.00 |
| R186 On 06/11/2014 | Bond Future | 8.50 | Put | Sell | 138 | 0.00      |
| R186 On 06/11/2014 | Bond Future | 8.50 | Put | Buy  | 138 | 17,222.40 |
| R186 On 06/11/2014 | Bond Future |      |     | Buy  | 150 | 18,107.01 |
| R186 On 06/11/2014 | Bond Future |      |     | Sell | 150 | 0.00      |
| R186 On 06/11/2014 | Bond Future | 8.50 | Put | Sell | 150 | 0.00      |
| R186 On 06/11/2014 | Bond Future | 8.50 | Put | Buy  | 150 | 18,720.00 |

| <b>Contract</b>          | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Nominal Value<br/>(R000's)</b> |
|--------------------------|---------------|------------|-----------------|-------------------------|-----------------------------------|
| R186 On 06/11/2014       | 8.50          | Put        | Sell            | 154                     | 0.00                              |
| R186 On 06/11/2014       | 8.50          | Put        | Buy             | 154                     | 19,219.20                         |
| R186 On 06/11/2014       |               |            | Sell            | 200                     | 0.00                              |
| R186 On 06/11/2014       |               |            | Buy             | 200                     | 24,090.54                         |
| R186 On 06/11/2014       |               |            | Sell            | 250                     | 0.00                              |
| R186 On 06/11/2014       |               |            | Buy             | 250                     | 30,116.30                         |
| R186 On 06/11/2014       | 8.50          | Put        | Sell            | 268                     | 0.00                              |
| R186 On 06/11/2014       | 8.50          | Put        | Buy             | 268                     | 33,446.40                         |
| R186 On 06/11/2014       | 8.50          | Put        | Sell            | 272                     | 0.00                              |
| R186 On 06/11/2014       | 8.50          | Put        | Buy             | 272                     | 33,945.60                         |
| R186 On 06/11/2014       | 8.50          | Put        | Sell            | 502                     | 0.00                              |
| R186 On 06/11/2014       | 8.50          | Put        | Buy             | 502                     | 62,649.61                         |
| R186 On 06/11/2014       | 8.50          | Put        | Buy             | 2,000                   | 249,600.02                        |
| R186 On 06/11/2014       | 8.50          | Put        | Sell            | 2,000                   | 0.00                              |
| <b>R2023 Bond Future</b> |               |            |                 |                         |                                   |
| R023 On 06/11/2014       |               |            | Sell            | 26                      | 0.00                              |
| R023 On 06/11/2014       |               |            | Buy             | 26                      | 2,545.98                          |
| R023 On 06/11/2014       |               |            | Sell            | 26                      | 0.00                              |
| R023 On 06/11/2014       |               |            | Buy             | 26                      | 2,581.64                          |
| R023 On 06/11/2014       |               |            | Buy             | 26                      | 2,545.98                          |
| R023 On 06/11/2014       |               |            | Sell            | 26                      | 0.00                              |
| <b>R209 Bond Future</b>  |               |            |                 |                         |                                   |
| R209 On 06/11/2014       |               |            | Buy             | 82                      | 6,137.34                          |
| R209 On 06/11/2014       |               |            | Sell            | 82                      | 0.00                              |
| R209 On 06/11/2014       |               |            | Sell            | 82                      | 0.00                              |
| R209 On 06/11/2014       |               |            | Buy             | 82                      | 6,225.77                          |
| R209 On 06/11/2014       |               |            | Buy             | 82                      | 6,137.34                          |
| R209 On 06/11/2014       |               |            | Sell            | 82                      | 0.00                              |
| <b>R213 Bond Future</b>  |               |            |                 |                         |                                   |
| R213 On 06/11/2014       |               |            | Sell            | 25                      | 0.00                              |
| R213 On 06/11/2014       |               |            | Buy             | 25                      | 2,121.91                          |
| R213 On 06/11/2014       |               |            | Sell            | 25                      | 0.00                              |
| R213 On 06/11/2014       |               |            | Buy             | 25                      | 2,150.19                          |
| R213 On 06/11/2014       |               |            | Buy             | 25                      | 2,121.91                          |
| R213 On 06/11/2014       |               |            | Sell            | 25                      | 0.00                              |
| <b>R214 Bond Future</b>  |               |            |                 |                         |                                   |
| R214 On 06/11/2014       |               |            | Buy             | 76                      | 5,711.17                          |

|                    |             |      |    |          |
|--------------------|-------------|------|----|----------|
| R214 On 06/11/2014 | Bond Future | Sell | 76 | 0.00     |
| R214 On 06/11/2014 | Bond Future | Sell | 76 | 0.00     |
| R214 On 06/11/2014 | Bond Future | Buy  | 76 | 5,791.82 |
| R214 On 06/11/2014 | Bond Future | Buy  | 76 | 5,711.17 |
| R214 On 06/11/2014 | Bond Future | Sell | 76 | 0.00     |

**Grand Total for Daily Detailed Turnover:**

**5,766**

**726,912.67**