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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/07/2014

TO DATE : 14/07/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/08/2014	GOVI		Buy	3	13,609.62
GOVI On 07/08/2014	GOVI		Sell	3	0.00
GOVI On 07/08/2014	GOVI		Buy	3	13,602.12
GOVI On 07/08/2014	GOVI		Sell	3	0.00
GOVI On 07/08/2014	GOVI		Sell	3	0.00
GOVI On 07/08/2014	GOVI		Buy	3	13,609.62
R186 Bond Future					
R186 On 07/08/2014	Bond Future		Sell	1	0.00
R186 On 07/08/2014	Bond Future		Buy	1	117.90
R2048 Bond Future					
R248 On 07/08/2014	Bond Future		Sell	20	0.00
R248 On 07/08/2014	Bond Future		Buy	20	2,004.72

R248 On 07/08/2014	Bond Future	Sell	20	0.00
R248 On 07/08/2014	Bond Future	Buy	20	2,004.72
R248 On 07/08/2014	Bond Future	Sell	30	0.00
R248 On 07/08/2014	Bond Future	Buy	30	3,007.08
R248 On 07/08/2014	Bond Future	Sell	30	0.00
R248 On 07/08/2014	Bond Future	Buy	30	3,007.08
R248 On 07/08/2014	Bond Future	Sell	40	0.00
R248 On 07/08/2014	Bond Future	Buy	40	4,009.44
R248 On 07/08/2014	Bond Future	Sell	60	0.00
R248 On 07/08/2014	Bond Future	Buy	60	6,014.15
R248 On 07/08/2014	Bond Future	Sell	70	0.00
R248 On 07/08/2014	Bond Future	Buy	70	7,016.51
R248 On 07/08/2014	Bond Future	Sell	90	0.00
R248 On 07/08/2014	Bond Future	Buy	90	9,021.23
R248 On 06/11/2014	Bond Future	Buy	119	11,587.78
R248 On 06/11/2014	Bond Future	Sell	119	0.00
R248 On 06/11/2014	Bond Future	Sell	119	0.00
R248 On 06/11/2014	Bond Future	Buy	119	11,587.78
R248 On 07/08/2014	Bond Future	Sell	450	0.00
R248 On 07/08/2014	Bond Future	Buy	450	45,106.16
R248 On 07/08/2014	Bond Future	Sell	850	0.00
R248 On 07/08/2014	Bond Future	Buy	850	85,200.52
R248 On 07/08/2014	Bond Future	Sell	1,660	0.00
R248 On 07/08/2014	Bond Future	Buy	1,660	166,391.59

R214 Bond Future

R214 On 07/08/2014	Bond Future	Sell	1	0.00
R214 On 07/08/2014	Bond Future	Buy	1	77.56
R214 On 07/08/2014	Bond Future	Buy	4	309.49
R214 On 07/08/2014	Bond Future	Sell	4	0.00

Grand Total for Daily Detailed Turnover:

3,573

397,285.05