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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/07/2014

TO DATE : 30/07/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/08/2014	GOVI		Buy	1	4,564.65
GOVI On 07/08/2014	GOVI		Sell	1	0.00
GOVI On 07/08/2014	GOVI		Sell	1	0.00
GOVI On 07/08/2014	GOVI		Buy	1	4,564.65
GOVI On 07/08/2014	GOVI		Sell	1	0.00
GOVI On 07/08/2014	GOVI		Buy	1	4,565.65
GOVI On 07/08/2014	GOVI		Buy	29	132,463.59
GOVI On 07/08/2014	GOVI		Sell	29	0.00
GOVI On 06/11/2014	GOVI		Sell	29	0.00
GOVI On 06/11/2014	GOVI		Buy	29	134,536.51
GOVI On 07/08/2014	GOVI		Sell	45	0.00
GOVI On 07/08/2014	GOVI		Buy	45	205,546.95
GOVI On 05/02/2015	GOVI		Buy	45	211,909.05
GOVI On 05/02/2015	GOVI		Sell	45	0.00

GOVI On 07/08/2014	GOVI	Sell	50	0.00
GOVI On 07/08/2014	GOVI	Buy	50	228,385.50
GOVI On 07/08/2014	GOVI	Buy	50	228,385.50
GOVI On 07/08/2014	GOVI	Sell	50	0.00
GOVI On 07/08/2014	GOVI	Sell	50	0.00
GOVI On 07/08/2014	GOVI	Buy	50	228,385.50
GOVI On 06/11/2014	GOVI	Buy	50	231,990.50
GOVI On 06/11/2014	GOVI	Sell	50	0.00
GOVI On 06/11/2014	GOVI	Sell	50	0.00
GOVI On 06/11/2014	GOVI	Buy	50	231,972.00
GOVI On 06/11/2014	GOVI	Sell	50	0.00
GOVI On 06/11/2014	GOVI	Buy	50	231,990.50

I2038 Bond Future

2038 On 07/08/2014	Bond Future	Buy	520	62,585.44
2038 On 07/08/2014	Bond Future	Sell	520	0.00
2038 On 06/11/2014	Bond Future	Buy	520	63,588.23
2038 On 06/11/2014	Bond Future	Sell	520	0.00

I2050 Bond Future

2050 On 07/08/2014	Bond Future	Buy	688	87,846.06
2050 On 07/08/2014	Bond Future	Sell	688	0.00
2050 On 06/11/2014	Bond Future	Sell	688	0.00
2050 On 06/11/2014	Bond Future	Buy	688	89,253.57

New Inflation Linked Index

IGOV On 07/08/2014	Index Future	Buy	11	23,791.02
IGOV On 07/08/2014	Index Future	Sell	11	0.00
IGOV On 06/11/2014	Index Future	Sell	11	0.00
IGOV On 06/11/2014	Index Future	Buy	11	24,175.47
IGOV On 07/08/2014	Index Future	Buy	62	134,094.84
IGOV On 07/08/2014	Index Future	Sell	62	0.00
IGOV On 06/11/2014	Index Future	Sell	62	0.00
IGOV On 06/11/2014	Index Future	Buy	62	136,261.74
IGOV On 07/08/2014	Index Future	Buy	73	157,885.86
IGOV On 07/08/2014	Index Future	Sell	73	0.00
IGOV On 06/11/2014	Index Future	Buy	73	160,437.21
IGOV On 06/11/2014	Index Future	Sell	73	0.00

R186 Bond Future

R186 On 07/08/2014	Bond Future	Sell	5	0.00
R186 On 07/08/2014	Bond Future	Buy	5	594.06
R186 On 06/11/2014	Bond Future	Buy	5	602.97
R186 On 06/11/2014	Bond Future	Sell	5	0.00
R186 On 07/08/2014	Bond Future	Sell	36	0.00
R186 On 07/08/2014	Bond Future	Buy	36	4,277.23

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 06/11/2014			Buy	36	4,341.37
R186 On 06/11/2014			Sell	36	0.00
R186 On 07/08/2014			Sell	40	0.00
R186 On 07/08/2014			Buy	40	4,752.48
R186 On 06/11/2014			Buy	40	4,823.74
R186 On 06/11/2014			Sell	40	0.00
R186 On 07/08/2014			Sell	50	0.00
R186 On 07/08/2014			Buy	50	5,940.60
R186 On 07/08/2014			Sell	50	0.00
R186 On 07/08/2014			Buy	50	5,940.60
R186 On 07/08/2014			Sell	50	0.00
R186 On 07/08/2014			Buy	50	5,940.60
R186 On 06/11/2014			Buy	50	6,029.68
R186 On 06/11/2014			Sell	50	0.00
R186 On 06/11/2014			Buy	50	6,029.68
R186 On 06/11/2014			Sell	50	0.00
R186 On 06/11/2014			Buy	50	6,029.68
R186 On 06/11/2014			Sell	50	0.00
R186 On 07/08/2014			Sell	125	0.00
R186 On 07/08/2014			Buy	125	14,851.50
R186 On 06/11/2014			Buy	125	15,074.19
R186 On 06/11/2014			Sell	125	0.00
R186 On 07/08/2014			Sell	144	0.00
R186 On 07/08/2014			Buy	144	17,108.93
R186 On 06/11/2014			Buy	144	17,365.47
R186 On 06/11/2014			Sell	144	0.00
R186 On 07/08/2014			Sell	250	0.00
R186 On 07/08/2014			Buy	250	29,703.00
R186 On 06/11/2014			Buy	250	30,148.39
R186 On 06/11/2014			Sell	250	0.00
R186 On 07/08/2014			Buy	750	89,109.00
R186 On 07/08/2014			Sell	750	0.00
R186 On 07/08/2014			Sell	750	0.00
R186 On 07/08/2014			Buy	750	89,109.00
R186 On 07/08/2014			Sell	750	0.00
R186 On 07/08/2014			Buy	750	89,159.73
R186 On 06/11/2014			Buy	750	90,502.88
R186 On 06/11/2014			Sell	750	0.00
R186 On 06/11/2014			Sell	750	0.00
R186 On 06/11/2014			Buy	750	90,445.16
R186 On 06/11/2014			Buy	750	90,445.16
R186 On 06/11/2014			Sell	750	0.00

