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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/10/2014

TO DATE : 14/10/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>Govi Total Return Index</b>					
GOVI On 06/11/2014	GOVI		Sell	1	0.00
GOVI On 06/11/2014	GOVI		Buy	1	4,697.29
GOVI On 06/11/2014	GOVI		Sell	1	0.00
GOVI On 06/11/2014	GOVI		Buy	1	4,697.32
GOVI On 06/11/2014	GOVI		Buy	1	4,697.29
GOVI On 06/11/2014	GOVI		Sell	1	0.00
<b>R186 Bond Future</b>					
R186 On 06/11/2014	Bond Future		Sell	20	0.00
R186 On 06/11/2014	Bond Future		Buy	20	2,452.70
R186 On 05/02/2015	Bond Future		Sell	150	0.00
R186 On 05/02/2015	Bond Future		Buy	150	17,888.48
R186 On 05/02/2015	Bond Future		Sell	150	0.00
R186 On 05/02/2015	Bond Future		Buy	150	17,888.02

**R203 Bond Future**

R203 On 06/11/2014	Bond Future	Sell	239	0.00
R203 On 06/11/2014	Bond Future	Buy	239	24,960.81

**R2048 Bond Future**

R248 On 06/11/2014	Bond Future	Sell	270	0.00
R248 On 06/11/2014	Bond Future	Buy	270	27,243.54
R248 On 06/11/2014	Bond Future	Sell	280	0.00
R248 On 06/11/2014	Bond Future	Buy	280	28,252.56
R248 On 06/11/2014	Bond Future	Sell	390	0.00
R248 On 06/11/2014	Bond Future	Buy	390	39,351.78
R248 On 06/11/2014	Bond Future	Sell	560	0.00
R248 On 06/11/2014	Bond Future	Buy	560	56,505.11
R248 On 06/11/2014	Bond Future	Sell	1,124	0.00
R248 On 06/11/2014	Bond Future	Buy	1,124	113,413.84
R248 On 06/11/2014	Bond Future	Buy	2,624	264,766.82
R248 On 06/11/2014	Bond Future	Sell	2,624	0.00

**R209 Bond Future**

R209 On 06/11/2014	Bond Future	Buy	80	6,163.83
R209 On 06/11/2014	Bond Future	Sell	80	0.00

**Grand Total for Daily Detailed Turnover:**

<b>5,890</b>	<b>612,979.38</b>
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