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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/10/2014

TO DATE : 16/10/2014

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	4,690.28
GOVI On 06/11/2014	GOVI		Sell	3	0.00
GOVI On 06/11/2014	GOVI		Buy	3	14,058.72
GOVI On 06/11/2014	GOVI		Sell	3	0.00
GOVI On 06/11/2014	GOVI		Buy	3	14,058.63
GOVI On 06/11/2014	GOVI		Sell	7	0.00
GOVI On 06/11/2014	GOVI		Buy	7	32,831.96
GOVI On 06/11/2014	GOVI		Buy	8	37,522.24
GOVI On 06/11/2014	GOVI		Sell	8	0.00
<b>R186 Bond Future</b>					
R186 On 06/11/2014	Bond Future		Buy	2	244.96
R186 On 06/11/2014	Bond Future		Sell	2	0.00

R186 On 05/02/2015	Bond Future	Sell	2	0.00
R186 On 05/02/2015	Bond Future	Buy	2	239.15
R186 On 06/11/2014	Bond Future	Buy	16	1,959.66
R186 On 06/11/2014	Bond Future	Sell	16	0.00
R186 On 05/02/2015	Bond Future	Sell	16	0.00
R186 On 05/02/2015	Bond Future	Buy	16	1,913.19
R186 On 06/11/2014	Bond Future	Buy	18	2,204.62
R186 On 06/11/2014	Bond Future	Sell	18	0.00
R186 On 05/02/2015	Bond Future	Sell	18	0.00
R186 On 05/02/2015	Bond Future	Buy	18	2,152.34
R186 On 06/11/2014	Bond Future	Buy	20	161.00
R186 On 06/11/2014	Bond Future	Sell	20	0.00
R186 On 06/11/2014	Bond Future	Buy	20	2,444.94
R186 On 06/11/2014	Bond Future	Sell	20	0.00
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 05/02/2015	Bond Future	Buy	50	5,978.73
R186 On 06/11/2014	Bond Future	Buy	64	7,838.65
R186 On 06/11/2014	Bond Future	Sell	64	0.00
R186 On 05/02/2015	Bond Future	Sell	64	0.00
R186 On 05/02/2015	Bond Future	Buy	64	7,652.77
R186 On 06/11/2014	Bond Future	Buy	100	12,247.89
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Buy	100	12,008.53
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Buy	100	12,008.23
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Sell	150	0.00
R186 On 05/02/2015	Bond Future	Buy	150	17,936.19
R186 On 05/02/2015	Bond Future	Sell	150	0.00
R186 On 05/02/2015	Bond Future	Buy	150	17,936.19

**Grand Total for Daily Detailed Turnover:**

**912 208,088.87**