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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/10/2014

TO DATE : 23/10/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 06/11/2014	GOVI		Buy	1	4,742.89
GOVI On 06/11/2014	GOVI		Sell	1	0.00
GOVI On 06/11/2014	GOVI		Buy	7	33,200.23
GOVI On 06/11/2014	GOVI		Sell	7	0.00
GOVI On 06/11/2014	GOVI		Sell	8	0.00
GOVI On 06/11/2014	GOVI		Buy	8	37,943.12
GOVI On 06/11/2014	GOVI		Sell	12	0.00
GOVI On 06/11/2014	GOVI		Buy	12	56,914.68
R186 Bond Future					
R186 On 05/02/2015	Bond Future		Buy	1	120.21
R186 On 05/02/2015	Bond Future		Sell	1	0.00
R186 On 05/02/2015	Bond Future		Buy	2	240.43
R186 On 05/02/2015	Bond Future		Sell	2	0.00

R186 On 05/02/2015	Bond Future	Buy	8	961.70
R186 On 05/02/2015	Bond Future	Sell	8	0.00
R186 On 05/02/2015	Bond Future	Buy	9	1,081.92
R186 On 05/02/2015	Bond Future	Sell	9	0.00
R186 On 05/02/2015	Bond Future	Buy	18	2,163.83
R186 On 05/02/2015	Bond Future	Sell	18	0.00
R186 On 05/02/2015	Bond Future	Buy	25	3,005.32
R186 On 05/02/2015	Bond Future	Sell	25	0.00
R186 On 05/02/2015	Bond Future	Buy	25	3,005.32
R186 On 05/02/2015	Bond Future	Sell	25	0.00
R186 On 05/02/2015	Bond Future	Buy	32	3,846.81
R186 On 05/02/2015	Bond Future	Sell	32	0.00
R186 On 05/02/2015	Bond Future	Buy	34	4,087.24
R186 On 05/02/2015	Bond Future	Sell	34	0.00
R186 On 06/11/2014	Bond Future	Buy	40	4,964.72
R186 On 06/11/2014	Bond Future	Sell	40	0.00
R186 On 05/02/2015	Bond Future	Buy	46	5,529.79
R186 On 05/02/2015	Bond Future	Sell	46	0.00
R186 On 06/11/2014	Bond Future	Buy	200	24,839.90
R186 On 06/11/2014	Bond Future	Sell	200	0.00
R186 On 06/11/2014	Bond Future	Sell	200	0.00
R186 On 06/11/2014	Bond Future	Buy	200	24,839.90
R186 On 05/02/2015	Bond Future	Sell	200	0.00
R186 On 05/02/2015	Bond Future	Buy	200	24,043.17
R186 On 05/02/2015	Bond Future	Sell	200	0.00
R186 On 05/02/2015	Bond Future	Buy	200	24,042.58

R2023 Bond Future

R023 On 06/11/2014	Bond Future	Sell	180	0.00
R023 On 06/11/2014	Bond Future	Buy	180	18,340.71
R023 On 06/11/2014	Bond Future	Sell	180	0.00
R023 On 06/11/2014	Bond Future	Buy	180	18,340.71

R2030 Bond Future

2030 On 06/11/2014	Bond Future	Buy	2	198.98
2030 On 06/11/2014	Bond Future	Sell	2	0.00

R2037 Bond Future

2037 On 06/11/2014	Bond Future	Buy	40	4,055.03
2037 On 06/11/2014	Bond Future	Sell	40	0.00

Grand Total for Daily Detailed Turnover:

1,470 300,509.20