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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/11/2014

TO DATE : 17/11/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>Govi Total Return Index</b>					
GOVI On 05/02/2015	GOVI		Buy	2	9,733.36
GOVI On 05/02/2015	GOVI		Sell	2	0.00
GOVI On 05/02/2015	GOVI		Sell	2	0.00
GOVI On 05/02/2015	GOVI		Buy	2	9,729.36
GOVI On 05/02/2015	GOVI		Sell	2	0.00
GOVI On 05/02/2015	GOVI		Buy	2	9,733.36
<b>I2046 Bond Future</b>					
2046 On 05/02/2015	Bond Future		Sell	100	0.00
2046 On 05/02/2015	Bond Future		Buy	100	12,874.80
<b>R186 Bond Future</b>					
R186 On 05/02/2015	Bond Future		Buy	8	972.34
R186 On 05/02/2015	Bond Future		Sell	8	0.00

R186 On 05/02/2015	Bond Future	Buy	20	157.60
R186 On 05/02/2015	Bond Future	Sell	20	0.00
R186 On 05/02/2015	Bond Future	Sell	20	0.00
R186 On 05/02/2015	Bond Future	Buy	20	2,426.40
R186 On 05/02/2015	Bond Future	Buy	400	48,518.46
R186 On 05/02/2015	Bond Future	Sell	400	0.00
R186 On 05/02/2015	Bond Future	Buy	600	72,777.68
R186 On 05/02/2015	Bond Future	Sell	600	0.00
R186 On 05/02/2015	Bond Future	Buy	1,000	121,296.14
R186 On 05/02/2015	Bond Future	Sell	1,000	0.00
R186 On 05/02/2015	Bond Future	Sell	2,000	0.00
R186 On 05/02/2015	Bond Future	Buy	2,000	242,592.28

**R2023 Bond Future**

R023 On 05/02/2015	Bond Future	Buy	2	208.49
R023 On 05/02/2015	Bond Future	Sell	2	0.00

**R2032 Bond Future**

2032 On 05/02/2015	Bond Future	Sell	6	0.00
2032 On 05/02/2015	Bond Future	Buy	6	607.71

**R204 Bond Future**

R204 On 05/02/2015	Bond Future	Buy	15	1,570.79
R204 On 05/02/2015	Bond Future	Sell	15	0.00

**R208 Bond Futures**

R208 On 05/02/2015	Bond Future	Buy	6	596.40
R208 On 05/02/2015	Bond Future	Sell	6	0.00

**R214 Bond Future**

R214 On 05/02/2015	Bond Future	Buy	3	244.57
R214 On 05/02/2015	Bond Future	Sell	3	0.00

**Grand Total for Daily Detailed Turnover:**

**4,186 534,039.74**