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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/11/2014

TO DATE : 21/11/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 05/02/2015	GOVI		Buy	1	4,888.21
GOVI On 05/02/2015	GOVI		Sell	1	0.00
GOVI On 05/02/2015	GOVI		Buy	7	34,217.47
GOVI On 05/02/2015	GOVI		Sell	7	0.00
GOVI On 05/02/2015	GOVI		Buy	12	58,658.52
GOVI On 05/02/2015	GOVI		Sell	12	0.00
GOVI On 05/02/2015	GOVI		Buy	20	97,764.20
GOVI On 05/02/2015	GOVI		Sell	20	0.00
R186 Bond Future					
R186 On 05/02/2015	Bond Future		Sell	6	0.00
R186 On 05/02/2015	Bond Future		Buy	6	735.36
R186 On 05/02/2015	Bond Future		Sell	7	0.00
R186 On 05/02/2015	Bond Future		Buy	7	857.92

R186 On 05/02/2015	Bond Future	Sell	8	0.00
R186 On 05/02/2015	Bond Future	Buy	8	980.48
R186 On 05/02/2015	Bond Future	Sell	10	0.00
R186 On 05/02/2015	Bond Future	Buy	10	1,225.60
R186 On 05/02/2015	Bond Future	Buy	10	77.44
R186 On 05/02/2015	Bond Future	Sell	10	0.00
R186 On 05/02/2015	Bond Future	Sell	10	0.00
R186 On 05/02/2015	Bond Future	Buy	10	1,225.60
R186 On 05/02/2015	Bond Future	Sell	11	0.00
R186 On 05/02/2015	Bond Future	Buy	11	1,348.16
R186 On 05/02/2015	Bond Future	Sell	12	0.00
R186 On 05/02/2015	Bond Future	Buy	12	1,470.72
R186 On 05/02/2015	Bond Future	Sell	16	0.00
R186 On 05/02/2015	Bond Future	Buy	16	1,960.96
R186 On 05/02/2015	Bond Future	Sell	16	0.00
R186 On 05/02/2015	Bond Future	Buy	16	1,960.96
R186 On 05/02/2015	Bond Future	Sell	17	0.00
R186 On 05/02/2015	Bond Future	Buy	17	2,083.52
R186 On 05/02/2015	Bond Future	Sell	18	0.00
R186 On 05/02/2015	Bond Future	Buy	18	2,206.08
R186 On 05/02/2015	Bond Future	Buy	20	2,451.73
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	2,460.32
R186 On 05/02/2015	Bond Future	Sell	23	0.00
R186 On 05/02/2015	Bond Future	Buy	23	2,818.88
R186 On 05/02/2015	Bond Future	Sell	25	0.00
R186 On 05/02/2015	Bond Future	Buy	25	3,064.00
R186 On 05/02/2015	Bond Future	Sell	28	0.00
R186 On 05/02/2015	Bond Future	Buy	28	3,431.69
R186 On 05/02/2015	Bond Future	Sell	32	0.00
R186 On 05/02/2015	Bond Future	Buy	32	3,921.93
R186 On 05/02/2015	Bond Future	Sell	34	0.00
R186 On 05/02/2015	Bond Future	Buy	34	4,167.05
R186 On 05/02/2015	Bond Future	Sell	45	0.00
R186 On 05/02/2015	Bond Future	Buy	45	5,515.21
R186 On 05/02/2015	Bond Future	Sell	47	0.00
R186 On 05/02/2015	Bond Future	Buy	47	5,760.33
R186 On 05/02/2015	Bond Future	Sell	47	0.00
R186 On 05/02/2015	Bond Future	Buy	47	5,760.33
R186 On 05/02/2015	Bond Future	Sell	47	0.00
R186 On 05/02/2015	Bond Future	Buy	47	5,760.33
R186 On 05/02/2015	Bond Future	Sell	52	0.00
R186 On 05/02/2015	Bond Future	Buy	52	6,373.13
R186 On 05/02/2015	Bond Future	Sell	72	0.00
R186 On 05/02/2015	Bond Future	Buy	72	8,824.33

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 05/02/2015			Sell	85	0.00
R186 On 05/02/2015			Buy	85	10,417.62
R186 On 05/02/2015			Sell	88	0.00
R186 On 05/02/2015			Buy	88	10,785.30
R186 On 05/02/2015			Sell	92	0.00
R186 On 05/02/2015			Buy	92	11,275.54
R186 On 05/02/2015			Sell	94	0.00
R186 On 05/02/2015			Buy	94	11,520.66
R186 On 05/02/2015			Sell	120	0.00
R186 On 05/02/2015			Buy	120	14,707.22
R186 On 05/02/2015			Sell	126	0.00
R186 On 05/02/2015			Buy	126	15,442.58
R186 On 05/02/2015			Sell	149	0.00
R186 On 05/02/2015			Buy	149	18,261.47
R186 On 05/02/2015			Sell	163	0.00
R186 On 05/02/2015			Buy	163	19,977.31
R186 On 05/02/2015			Buy	1,500	183,840.27
R186 On 05/02/2015			Sell	1,500	0.00
R2032 Bond Future					
2032 On 05/02/2015			Sell	4	0.00
2032 On 05/02/2015			Buy	4	411.81
R2037 Bond Future					
2037 On 05/02/2015			Buy	2	203.23
2037 On 05/02/2015			Sell	2	0.00
R209 Bond Future					
R209 On 05/02/2015			Buy	140	11,439.61
R209 On 05/02/2015			Sell	140	0.00
Grand Total for Daily Detailed Turnover:				3,236	580,253.09