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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/11/2014

TO DATE : 28/11/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 05/02/2015	GOVI		Sell	2	0.00
GOVI On 05/02/2015	GOVI		Buy	2	9,844.32
GOVI On 05/02/2015	GOVI		Sell	14	0.00
GOVI On 05/02/2015	GOVI		Buy	14	68,910.24
GOVI On 05/02/2015	GOVI		Sell	24	0.00
GOVI On 05/02/2015	GOVI		Buy	24	118,131.84
GOVI On 05/02/2015	GOVI		Sell	40	0.00
GOVI On 05/02/2015	GOVI		Buy	40	196,886.40
I2038 Bond Future					
2038 On 05/02/2015	Bond Future		Buy	9	1,128.65
2038 On 05/02/2015	Bond Future		Sell	9	0.00
2038 On 05/02/2015	Bond Future		Buy	12	1,504.87
2038 On 05/02/2015	Bond Future		Sell	12	0.00

2038 On 05/02/2015	Bond Future	Buy	13	1,630.28
2038 On 05/02/2015	Bond Future	Sell	13	0.00
2038 On 05/02/2015	Bond Future	Buy	16	2,006.50
2038 On 05/02/2015	Bond Future	Sell	16	0.00
2038 On 05/02/2015	Bond Future	Buy	31	3,887.59
2038 On 05/02/2015	Bond Future	Sell	31	0.00
2038 On 05/02/2015	Bond Future	Buy	31	3,887.59
2038 On 05/02/2015	Bond Future	Sell	31	0.00
2038 On 05/02/2015	Bond Future	Buy	34	4,263.80
2038 On 05/02/2015	Bond Future	Sell	34	0.00
2038 On 05/02/2015	Bond Future	Buy	47	5,894.08
2038 On 05/02/2015	Bond Future	Sell	47	0.00
2038 On 05/02/2015	Bond Future	Buy	52	6,521.11
2038 On 05/02/2015	Bond Future	Sell	52	0.00
2038 On 05/02/2015	Bond Future	Buy	60	7,524.36
2038 On 05/02/2015	Bond Future	Sell	60	0.00
2038 On 05/02/2015	Bond Future	Buy	60	7,524.36
2038 On 05/02/2015	Bond Future	Sell	60	0.00
2038 On 05/02/2015	Bond Future	Buy	72	9,029.23
2038 On 05/02/2015	Bond Future	Sell	72	0.00
2038 On 05/02/2015	Bond Future	Buy	85	10,659.51
2038 On 05/02/2015	Bond Future	Sell	85	0.00
2038 On 05/02/2015	Bond Future	Buy	87	10,910.32
2038 On 05/02/2015	Bond Future	Sell	87	0.00
2038 On 05/02/2015	Bond Future	Buy	94	11,788.16
2038 On 05/02/2015	Bond Future	Sell	94	0.00
2038 On 05/02/2015	Bond Future	Buy	112	14,045.47
2038 On 05/02/2015	Bond Future	Sell	112	0.00
2038 On 05/02/2015	Bond Future	Buy	115	14,421.69
2038 On 05/02/2015	Bond Future	Sell	115	0.00
2038 On 05/02/2015	Bond Future	Buy	139	17,431.43
2038 On 05/02/2015	Bond Future	Sell	139	0.00
2038 On 05/02/2015	Bond Future	Buy	147	18,434.68
2038 On 05/02/2015	Bond Future	Sell	147	0.00
2038 On 05/02/2015	Bond Future	Buy	207	25,959.04
2038 On 05/02/2015	Bond Future	Sell	207	0.00
2038 On 05/02/2015	Bond Future	Buy	319	40,004.51
2038 On 05/02/2015	Bond Future	Sell	319	0.00
2038 On 05/02/2015	Bond Future	Buy	641	80,385.25
2038 On 05/02/2015	Bond Future	Sell	641	0.00
2038 On 05/02/2015	Bond Future	Sell	2,383	0.00
2038 On 05/02/2015	Bond Future	Buy	2,383	298,842.50

I2046 Bond Future

2046 On 05/02/2015	Bond Future	Buy	251	32,020.82
2046 On 05/02/2015	Bond Future	Sell	251	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
2046 On 05/02/2015	Bond Future		Sell	251	0.00
2046 On 05/02/2015	Bond Future		Buy	251	32,744.71
2046 On 05/02/2015	Bond Future		Sell	251	0.00
2046 On 05/02/2015	Bond Future		Buy	251	32,020.82
New Inflation Linked Index					
IGOV On 07/05/2015	Index Future		Sell	1	0.00
IGOV On 07/05/2015	Index Future		Buy	1	2,299.62
R186 Bond Future					
R186 On 05/02/2015	Bond Future		Buy	4	493.73
R186 On 05/02/2015	Bond Future		Sell	4	0.00
R186 On 05/02/2015	Bond Future		Buy	24	2,962.39
R186 On 05/02/2015	Bond Future		Sell	24	0.00
R186 On 05/02/2015	Bond Future		Buy	50	6,132.13
R186 On 05/02/2015	Bond Future		Sell	50	0.00
R186 On 05/02/2015	Bond Future		Buy	64	7,899.70
R186 On 05/02/2015	Bond Future		Sell	64	0.00
R186 On 05/02/2015	Bond Future		Buy	77	9,504.33
R186 On 05/02/2015	Bond Future		Sell	77	0.00
R186 On 05/02/2015	Bond Future		Buy	167	20,613.29
R186 On 05/02/2015	Bond Future		Sell	167	0.00
R207 Bond Future					
R207 On 05/02/2015	Bond Future		Buy	30	3,049.27
R207 On 05/02/2015	Bond Future		Sell	30	0.00
R207 On 05/02/2015	Bond Future		Buy	70	7,114.97
R207 On 05/02/2015	Bond Future		Sell	70	0.00
R207 On 05/02/2015	Bond Future		Buy	96	9,757.68
R207 On 05/02/2015	Bond Future		Sell	96	0.00
R207 On 05/02/2015	Bond Future		Buy	400	40,656.99
R207 On 05/02/2015	Bond Future		Sell	400	0.00
R207 On 05/02/2015	Bond Future		Sell	596	0.00
R207 On 05/02/2015	Bond Future		Buy	596	60,578.91
R209 Bond Future					
R209 On 05/02/2015	Bond Future		Buy	20	1,636.55
R209 On 05/02/2015	Bond Future		Sell	20	0.00
R209 On 05/02/2015	Bond Future		Sell	20	0.00
R209 On 05/02/2015	Bond Future		Buy	20	1,636.55

R212 Bond Future

R212 On 05/02/2015	Bond Future	Sell	4	0.00
R212 On 05/02/2015	Bond Future	Buy	4	551.76
R212 On 05/02/2015	Bond Future	Sell	21	0.00
R212 On 05/02/2015	Bond Future	Buy	21	2,896.76
R212 On 05/02/2015	Bond Future	Sell	21	0.00
R212 On 05/02/2015	Bond Future	Buy	21	2,896.76
R212 On 05/02/2015	Bond Future	Sell	57	0.00
R212 On 05/02/2015	Bond Future	Buy	57	7,862.64
R212 On 05/02/2015	Bond Future	Sell	69	0.00
R212 On 05/02/2015	Bond Future	Buy	69	9,517.93
R212 On 05/02/2015	Bond Future	Sell	128	0.00
R212 On 05/02/2015	Bond Future	Buy	128	17,656.45
R212 On 05/02/2015	Bond Future	Buy	251	32,020.82
R212 On 05/02/2015	Bond Future	Sell	251	0.00
R212 On 05/02/2015	Bond Future	Sell	251	0.00
R212 On 05/02/2015	Bond Future	Buy	251	32,020.82

Grand Total for Daily Detailed Turnover: 8,020 1,368,004.20