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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/01/2015

TO DATE : 20/01/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 05/02/2015			Sell	900	0.00
R186 On 05/02/2015			Buy	900	113,249.73
R186 On 05/02/2015			Sell	900	0.00
R186 On 05/02/2015			Buy	900	113,249.73
R2023 Bond Future					
R023 On 07/05/2015			Sell	450	0.00
R023 On 07/05/2015			Buy	450	47,212.13
R203 Bond Future					
R203 On 07/05/2015			Sell	2,000	0.00
R203 On 07/05/2015			Buy	2,000	210,461.24

R204 Bond Future

R204 On 07/05/2015	Bond Future	Buy	2,050	219,996.30
R204 On 07/05/2015	Bond Future	Sell	2,050	0.00
R2048 Bond Future				
R248 On 05/02/2015	Bond Future	Sell	650	0.00
R248 On 05/02/2015	Bond Future	Buy	650	71,057.58
R248 On 05/02/2015	Bond Future	Buy	650	71,057.58
R248 On 05/02/2015	Bond Future	Sell	650	0.00
R207 Bond Future				
R207 On 07/05/2015	Bond Future	Sell	800	0.00
R207 On 07/05/2015	Bond Future	Buy	800	83,114.28
R208 Bond Futures				
R208 On 05/02/2015	Bond Future	Sell	750	0.00
R208 On 05/02/2015	Bond Future	Buy	750	76,215.11
R208 On 05/02/2015	Bond Future	Sell	750	0.00
R208 On 05/02/2015	Bond Future	Buy	750	76,215.11
R208 On 07/05/2015	Bond Future	Sell	1,200	0.00
R208 On 07/05/2015	Bond Future	Buy	1,200	119,564.27
R213 Bond Future				
R213 On 05/02/2015	Bond Future	Buy	300	28,532.84
R213 On 05/02/2015	Bond Future	Sell	300	0.00
R213 On 05/02/2015	Bond Future	Buy	300	28,532.84
R213 On 05/02/2015	Bond Future	Sell	300	0.00
R214 Bond Future				
R214 On 05/02/2015	Bond Future	Buy	200	17,057.28
R214 On 05/02/2015	Bond Future	Sell	200	0.00
R214 On 05/02/2015	Bond Future	Buy	200	17,057.28
R214 On 05/02/2015	Bond Future	Sell	200	0.00
Grand Total for Daily Detailed Turnover:			12,100	1,292,573.29