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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/03/2015

TO DATE : 20/03/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>I2038 Bond Future</b>					
2038 On 07/05/2015			Bond Future		
			Sell	17	0.00
2038 On 07/05/2015			Bond Future		
			Buy	17	2,180.07
2038 On 07/05/2015			Bond Future		
			Sell	56	0.00
2038 On 07/05/2015			Bond Future		
			Buy	56	7,181.41
2038 On 07/05/2015			Bond Future		
			Sell	66	0.00
2038 On 07/05/2015			Bond Future		
			Buy	66	8,463.81
2038 On 07/05/2015			Bond Future		
			Sell	67	0.00
2038 On 07/05/2015			Bond Future		
			Buy	67	8,592.05
2038 On 07/05/2015			Bond Future		
			Sell	78	0.00
2038 On 07/05/2015			Bond Future		
			Buy	78	10,002.68
2038 On 07/05/2015			Bond Future		
			Sell	92	0.00
2038 On 07/05/2015			Bond Future		
			Buy	92	11,798.03
2038 On 07/05/2015			Bond Future		
			Sell	99	0.00
2038 On 07/05/2015			Bond Future		
			Buy	99	12,695.71

2038 On 07/05/2015	Bond Future	Sell	119	0.00
2038 On 07/05/2015	Bond Future	Buy	119	15,260.50
2038 On 07/05/2015	Bond Future	Sell	120	0.00
2038 On 07/05/2015	Bond Future	Buy	120	15,354.02
2038 On 07/05/2015	Bond Future	Sell	120	0.00
2038 On 07/05/2015	Bond Future	Buy	120	15,354.02
2038 On 07/05/2015	Bond Future	Sell	275	0.00
2038 On 07/05/2015	Bond Future	Buy	275	35,265.86
2038 On 07/05/2015	Bond Future	Sell	535	0.00
2038 On 07/05/2015	Bond Future	Buy	535	68,608.13
2038 On 07/05/2015	Bond Future	Sell	1,404	0.00
2038 On 07/05/2015	Bond Future	Buy	1,404	180,048.24

**R186 Bond Future**

R186 On 07/05/2015	Bond Future	Buy	50	6,211.11
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	75	9,316.66
R186 On 07/05/2015	Bond Future	Sell	75	0.00
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,468.04
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,482.86
R186 On 07/05/2015	Bond Future	Buy	100	12,482.56
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	275	34,161.09
R186 On 07/05/2015	Bond Future	Sell	275	0.00
R186 On 07/05/2015	Bond Future	Sell	400	0.00
R186 On 07/05/2015	Bond Future	Buy	400	49,688.86

**R202 Bond Future**

R202 On 07/05/2015	Bond Future	Buy	9	2,136.38
R202 On 07/05/2015	Bond Future	Sell	9	0.00
R202 On 07/05/2015	Bond Future	Sell	160	0.00
R202 On 07/05/2015	Bond Future	Buy	160	38,034.77
R202 On 07/05/2015	Bond Future	Sell	160	0.00
R202 On 07/05/2015	Bond Future	Buy	160	38,034.77

**R209 Bond Future**

R209 On 07/05/2015	Bond Future	Buy	750	59,612.21
R209 On 07/05/2015	Bond Future	Sell	750	0.00
R209 On 07/05/2015	Bond Future	Sell	750	0.00
R209 On 07/05/2015	Bond Future	Buy	750	59,612.21

**R214 Bond Future**

R214 On 07/05/2015	Bond Future	Buy	100	8,172.37
R214 On 07/05/2015	Bond Future	Sell	100	0.00

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Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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Grand Total for Daily Detailed Turnover:	6,077	733,218.40
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