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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/07/2015

TO DATE : 30/07/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 05-Nov-2015		Index Future	1	4	20,214.80
GOVI On 05-Nov-2015		GOVI	12	290	1,439,189.56
2038 On 05-Nov-2015		Bond Future	6	6,544	834,088.42
2050 On 05-Nov-2015		Bond Future	6	4,932	671,809.91
R186 On 04-Aug-2016		Bond Future	55	51,824	6,180,260.08
R202 On 05-Nov-2015		Bond Future	10	1,056	253,656.17
R023 On 05-Nov-2015		Bond Future	49	39,924	4,011,755.55
R203 On 05-Nov-2015		Bond Future	14	3,188	332,003.62
2030 On 05-Nov-2015		Bond Future	14	4,828	464,155.55
2032 On 05-Nov-2015		Bond Future	23	4,845	476,486.70
2037 On 05-Nov-2015		Bond Future	56	70,802	6,950,552.32
R204 On 05-Nov-2015		Bond Future	28	7,286	752,963.72
2044 On 05-Nov-2015		Bond Future	50	16,354	1,637,407.65
R248 On 05-Nov-2015		Bond Future	16	8,586	879,673.00
R207 On 05-Nov-2015		Bond Future	118	161,410	16,088,714.22
R208 On 05-Nov-2015		Bond Future	48	88,962	8,592,777.84
R209 On 04-Feb-2016		Bond Future	48	67,452	5,247,745.09

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<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value(R000's)</b>
R210 On 05-Nov-2015		Bond Future	2	662	120,770.72
R213 On 05-Nov-2015		Bond Future	2	196	17,304.16
R214 On 05-Nov-2015		Bond Future	16	10,112	798,568.54
<b>Grand Total for Daily Turnover Summary:</b>			<b>574</b>	<b>549,257</b>	<b>55,770,097.64</b>

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