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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/08/2015

TO DATE : 11/08/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>All Bond Index</b>					
ALBI On 05/11/2015			Sell	1	0.00
ALBI On 05/11/2015			Buy	1	5,070.75
ALBI On 05/11/2015			Buy	1	5,067.45
ALBI On 05/11/2015			Sell	1	0.00
<b>Govi Total Return Index</b>					
GOVI On 05/11/2015	GOVI		Buy	1	5,027.31
GOVI On 05/11/2015	GOVI		Sell	1	0.00
GOVI On 05/11/2015	GOVI		Buy	1	5,025.31
GOVI On 05/11/2015	GOVI		Sell	1	0.00
GOVI On 05/11/2015	GOVI		Sell	1	0.00
GOVI On 05/11/2015	GOVI		Buy	1	5,027.31

### I2025 Bond Future

2025 On 05/11/2015	Bond Future	Buy	22	2,751.37
2025 On 05/11/2015	Bond Future	Sell	22	0.00
<b>R186 Bond Future</b>				
R186 On 05/11/2015	Bond Future	Sell	16	0.00
R186 On 05/11/2015	Bond Future	Buy	16	1,929.73
R186 On 05/11/2015	Bond Future	Sell	16	0.00
R186 On 05/11/2015	Bond Future	Buy	16	1,929.73
R186 On 04/02/2016	Bond Future	Buy	317	36,982.96
R186 On 04/02/2016	Bond Future	Sell	317	0.00
R186 On 04/02/2016	Bond Future	Sell	317	0.00
R186 On 04/02/2016	Bond Future	Buy	317	36,982.96
R186 On 04/02/2016	Bond Future	Buy	580	68,037.57
R186 On 04/02/2016	Bond Future	Sell	580	0.00
R186 On 04/02/2016	Bond Future	Buy	580	68,037.57
R186 On 04/02/2016	Bond Future	Sell	580	0.00
<b>R204 Bond Future</b>				
R204 On 05/11/2015	Bond Future	Buy	30	3,125.30
R204 On 05/11/2015	Bond Future	Sell	30	0.00
R204 On 05/11/2015	Bond Future	Sell	30	0.00
R204 On 05/11/2015	Bond Future	Buy	30	3,123.94
R204 On 05/11/2015	Bond Future	Sell	30	0.00
R204 On 05/11/2015	Bond Future	Buy	30	3,125.30
R204 On 05/11/2015	Bond Future	Sell	38	0.00
R204 On 05/11/2015	Bond Future	Buy	38	3,964.01
R204 On 05/11/2015	Bond Future	Buy	38	3,964.01
R204 On 05/11/2015	Bond Future	Sell	38	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>2,019</b>	<b>259,172.57</b>