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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

**FROM DATE : 12/09/2014** **TO DATE : 12/09/2014**

| Contract | | Strike | C/P | Buy/Sell | No. of Contracts | Nominal Value (R000's) |
|---|---|---|---|---|---|---|
| **All Bond Index** | | | | | | |
| ALBI On 06/11/2014 | Index Future | | | Buy | 49 | 229,872.72 |
| ALBI On 06/11/2014 | Index Future | | | Sell | 49 | 0.00 |
| ALBI On 06/11/2014 | Index Future | | | Sell | 49 | 0.00 |
| ALBI On 06/11/2014 | Index Future | | | Buy | 49 | 229,774.23 |
| **I2050 Bond Future** | | | | | | |
| 2050 On 06/11/2014 | Bond Future | | | Sell | 150 | 0.00 |
| 2050 On 06/11/2014 | Bond Future | | | Buy | 150 | 19,754.85 |
| **R203 Bond Future** | | | | | | |
| R203 On 06/11/2014 | Bond Future | | | Buy | 160 | 16,701.78 |
| R203 On 06/11/2014 | Bond Future | | | Sell | 160 | 0.00 |
| R203 On 06/11/2014 | Bond Future | | | Sell | 160 | 0.00 |
| R203 On 06/11/2014 | Bond Future | | | Buy | 160 | 16,701.78 |

| | | |
|---|---|---|
| **Grand Total for Daily Detailed Turnover:** | **568** | **512,805.36** |