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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/10/2014

TO DATE : 30/10/2014

| Contract                                       | Strike C/P | Product      | No of Trades | No. of Contracts | Nominal Value(R000's) |
|--|------------|--------------|--------------|------------------|-----------------------|
| ALBI On 05-Feb-2015                            |            | Index Future | 2            | 190              | 910 871.40            |
| R186 On 05-Feb-2015                            |            | Bond Future  | 5            | 1,056            | 128 814.40            |
| R023 On 06-Nov-2014                            |            | Bond Future  | 1            | 1,733            | 176 665.31            |
| R203 On 06-Nov-2014                            |            | Bond Future  | 1            | 1,731            | 181 936.62            |
| 2037 On 05-Feb-2015                            |            | Bond Future  | 2            | 1,816            | 182 131.99            |
| R204 On 06-Nov-2014                            |            | Bond Future  | 1            | 1,238            | 131 718.82            |
| R248 On 05-Feb-2015                            |            | Bond Future  | 2            | 3,617            | 375 102.32            |
| R207 On 05-Feb-2015                            |            | Bond Future  | 4            | 3,551            | 357 550.80            |
| R208 On 06-Nov-2014                            |            | Bond Future  | 1            | 1,485            | 144 274.48            |
| R209 On 05-Feb-2015                            |            | Bond Future  | 2            | 2,060            | 163 498.49            |
| R213 On 05-Feb-2015                            |            | Bond Future  | 2            | 3,796            | 341 685.57            |
| R214 On 05-Feb-2015                            |            | Bond Future  | 2            | 1,786            | 143 233.54            |
| <b>Grand Total for Daily Turnover Summary:</b> |            |              | <b>25</b>    | <b>24,059</b>    | <b>3 237 483.74</b>   |