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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/08/2014 **TO DATE : 01/08/2014**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
2038 On 06-Nov-2014			Bond Future	6	88	10 765.43
R186 On 06-Nov-2014			Bond Future	54	55,012	6 546 714.14
R202 On 06-Nov-2014			Bond Future	4	612	142 476.38
R023 On 06-Nov-2014			Bond Future	10	2,650	263 682.17
R203 On 06-Nov-2014			Bond Future	14	9,062	952 528.22
2030 On 06-Nov-2014			Bond Future	17	7,472	708 533.67
2037 On 06-Nov-2014			Bond Future	19	15,568	1 500 397.06
R204 On 06-Nov-2014			Bond Future	26	26,300	2 731 196.90
R248 On 06-Nov-2014			Bond Future	27	25,212	2 500 885.67
R207 On 06-Nov-2014			Bond Future	18	39,986	3 972 089.52
R208 On 06-Nov-2014			Bond Future	25	29,272	2 801 471.46
R209 On 06-Nov-2014			Bond Future	33	18,236	1 386 857.10
R212 On 06-Nov-2014			Bond Future	1	200	27 516.51
R213 On 06-Nov-2014			Bond Future	23	52,016	4 504 838.92
R214 On 06-Nov-2014			Bond Future	19	8,684	667 828.04
Grand Total for Daily Turnover Summary:				**296**	**290,370**	**28 717 781.18**