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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 04/08/2014 **TO DATE : 04/08/2014**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 06-Nov-2014			Index Future	12	1,090	5 029 524.10
GOVI On 06-Nov-2014			GOVI	8	545	2 506 498.36
IGOV On 06-Nov-2014			Index Future	11	278	605 679.54
R157 On 07-Aug-2014			Bond Future	4	611	68 769.25
R186 On 05-Feb-2015			Bond Future	134	106,622	12 704 420.81
R023 On 06-Nov-2014			Bond Future	52	47,380	4 744 535.47
R203 On 06-Nov-2014			Bond Future	67	31,475	3 312 649.32
2037 On 05-Feb-2015			Bond Future	31	14,645	1 405 728.00
R204 On 06-Nov-2014			Bond Future	35	17,708	1 845 724.70
R248 On 05-Feb-2015			Bond Future	53	13,532	1 347 355.27
R207 On 06-Nov-2014			Bond Future	70	101,388	10 088 853.50
R208 On 06-Nov-2014			Bond Future	59	50,086	4 805 190.84
R209 On 06-Nov-2014			Bond Future	20	18,098	1 386 212.28
R211 On 06-Nov-2014			Bond Future	3	1,460	193 076.03
R212 On 06-Nov-2014			Bond Future	7	2,117	290 344.73
R213 On 06-Nov-2014			Bond Future	102	69,554	6 057 930.80
R214 On 06-Nov-2014			Bond Future	29	5,056	391 624.67

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
Grand Total for Daily Turnover Summary:				**697**	**481,645**	**56 784 117.67**