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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 04/11/2014

TO DATE : 04/11/2014

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 05-Feb-2015		Index Future	32	834	3 999 716.10
ES33 On 05-Feb-2015		Bond Future	32	12,440	1 059 316.44
GOVI On 07-May-2015		GOVI	12	706	3 379 254.45
2025 On 05-Feb-2015		Bond Future	4	32	3 788.43
2038 On 05-Feb-2015		Bond Future	6	184	23 120.06
2046 On 05-Feb-2015		Bond Future	10	10,778	1 358 356.73
2050 On 05-Feb-2015		Bond Future	10	4,704	631 248.58
IGOV On 05-Feb-2015		Index Future	11	120	268 566.91
R186 On 05-Feb-2015		Bond Future	226	93,148	11 360 536.53
R197 On 05-Feb-2015		Bond Future	34	1,796	519 268.50
R202 On 05-Feb-2015		Bond Future	26	49,522	11 676 029.14
R023 On 05-Feb-2015		Bond Future	24	32,248	3 308 083.85
R203 On 05-Feb-2015		Bond Future	14	25,208	2 669 956.34
2030 On 05-Feb-2015		Bond Future	26	4,626	452 907.00
2032 On 05-Feb-2015		Bond Future	1	1	99.98
2037 On 05-Feb-2015		Bond Future	28	3,356	334 689.61
R204 On 05-Feb-2015		Bond Future	12	1,596	167 900.67

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
R248 On 05-Feb-2015		Bond Future	31	41,331	4 269 880.42
R207 On 05-Feb-2015		Bond Future	46	12,556	1 268 568.29
R208 On 05-Feb-2015		Bond Future	50	16,176	1 581 955.83
R209 On 05-Feb-2015		Bond Future	108	63,020	4 969 476.98
R210 On 05-Feb-2015		Bond Future	28	1,092	190 977.15
R211 On 05-Feb-2015		Bond Future	2	2,240	297 934.56
R212 On 05-Feb-2015		Bond Future	88	48,228	6 663 262.79
R213 On 05-Feb-2015		Bond Future	115	21,920	1 968 770.65
R214 On 05-Feb-2015		Bond Future	51	7,480	595 560.14
Grand Total for Daily Turnover Summary:			1,027	455,342	63 019 226.12