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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/08/2014 **TO DATE : 05/08/2014**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 05-Feb-2015			Index Future	12	469	2 181 018.81
GOVI On 06-Nov-2014			GOVI	20	894	4 119 992.26
2038 On 06-Nov-2014			Bond Future	5	1,446	175 848.39
IGOV On 06-Nov-2014			Index Future	3	47	102 690.87
R157 On 07-Aug-2014			Bond Future	1	19	2 138.49
R186 On 06-Nov-2014			Bond Future	38	30,124	3 604 914.94
R202 On 06-Nov-2014			Bond Future	4	408	93 930.17
R023 On 06-Nov-2014			Bond Future	28	1,712	172 176.55
R203 On 06-Nov-2014			Bond Future	26	6,826	718 118.67
R204 On 06-Nov-2014			Bond Future	23	5,894	614 792.56
R248 On 06-Nov-2014			Bond Future	2	20	1 977.51
R207 On 06-Nov-2014			Bond Future	8	10,876	1 081 924.54
R208 On 06-Nov-2014			Bond Future	31	26,364	2 520 491.07
R209 On 06-Nov-2014			Bond Future	36	6,040	464 358.90
R210 On 06-Nov-2014			Bond Future	4	328	56 577.38
R212 On 06-Nov-2014			Bond Future	4	128	17 460.61
R213 On 06-Nov-2014			Bond Future	17	8,064	694 348.70

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
R214 On 06-Nov-2014			Bond Future	14	1,348	104 139.75
Grand Total for Daily Turnover Summary:				**276**	**101,007**	**16 726 900.17**