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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/12/2014 **TO DATE : 03/12/2014**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
R186 On 05-Feb-2015			Bond Future	5	3,085	377913.51
R023 On 05-Feb-2015			Bond Future	1	230	24154.06
R248 On 05-Feb-2015			Bond Future	11	6,002	633503.10
R207 On 05-Feb-2015			Bond Future	1	5,000	505254.00
R208 On 05-Feb-2015			Bond Future	2	2,694	269465.81
R213 On 05-Feb-2015			Bond Future	6	300	27652.78
Grand Total for Daily Turnover Summary:				**26**	**17,311**	**1837943.26**