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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 31/07/2014 **TO DATE : 31/07/2014**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 07-Aug-2014			Index Future	1	2	9 137.96
2038 On 06-Nov-2014			Bond Future	2	540	65 509.50
ILBI On 05-Feb-2015			Index Future	18	734	4 333 327.66
IGOV On 06-Nov-2014			Index Future	2	168	366 660.00
R186 On 06-Nov-2014			Bond Future	23	12,040	1 435 960.46
R210 On 06-Nov-2014			Bond Future	1	40	6 882.76
R212 On 06-Nov-2014			Bond Future	1	200	27 519.40
Grand Total for Daily Turnover Summary:				**48**	**13,724**	**6 244 997.75**