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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/10/2014 **TO DATE : 17/10/2014**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
R186 On 05-Feb-2015			Bond Future	92	18,780	2 295 406.72
R202 On 06-Nov-2014			Bond Future	1	730	171 171.86
R203 On 06-Nov-2014			Bond Future	16	1,160	121 131.21
R207 On 06-Nov-2014			Bond Future	2	200	20 239.76
R213 On 06-Nov-2014			Bond Future	90	22,420	1 966 003.94
Grand Total for Daily Turnover Summary:				**201**	**43,290**	**4 573 953.49**