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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/10/2014 **TO DATE : 28/10/2014**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 05-Feb-2015			Index Future	4	800	3 846 116.00
IGOV On 05-Feb-2015			Index Future	6	292	650 289.84
R186 On 05-Feb-2015			Bond Future	8	338	39 749.20
R202 On 05-Feb-2015			Bond Future	4	6,080	1 425 076.00
2030 On 05-Feb-2015			Bond Future	2	940	91 955.58
2037 On 05-Feb-2015			Bond Future	2	1,080	107 918.28
R248 On 05-Feb-2015			Bond Future	2	6,640	684 564.54
R209 On 05-Feb-2015			Bond Future	2	1,040	82 226.73
R213 On 06-Nov-2014			Bond Future	10	6,632	591 365.16
Grand Total for Daily Turnover Summary:				**40**	**23,842**	**7 519 261.34**