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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/08/2014 **TO DATE : 25/08/2014**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ICAA On 06-Nov-2014			Can-Do Interest Rate	8	192	27 786.13
GOVI On 06-Nov-2014			GOVI	3	9	41 971.92
2025 On 06-Nov-2014			Bond Future	3	32	3 780.74
2038 On 06-Nov-2014			Bond Future	5	534	65 960.71
2046 On 06-Nov-2014			Bond Future	8	262	33 937.64
2050 On 06-Nov-2014			Bond Future	1	400	52 169.28
R186 On 06-Nov-2014			Bond Future	10	1,386	166 461.88
R197 On 06-Nov-2014			Bond Future	4	62	17 921.60
R202 On 06-Nov-2014			Bond Future	6	115	26 647.29
R023 On 06-Nov-2014			Bond Future	1	2	199.46
2030 On 06-Nov-2014			Bond Future	1	1	96.16
R248 On 06-Nov-2014			Bond Future	1	1	99.35
R210 On 06-Nov-2014			Bond Future	1	40	6 921.00
R212 On 06-Nov-2014			Bond Future	5	84	11 533.48
R213 On 06-Nov-2014			Bond Future	1	1	86.46
Grand Total for Daily Turnover Summary:				**58**	**3,121**	**455 573.11**