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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/08/2014 **TO DATE : 26/08/2014**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
2046 On 06-Nov-2014		Bond Future	4	180	23 784.10
2050 On 06-Nov-2014		Bond Future	4	180	23 784.10
R186 On 06-Nov-2014		Bond Future	7	778	94 214.47
2044 On 06-Nov-2014		Bond Future	8	3,040	305 465.43
R248 On 06-Nov-2014		Bond Future	10	3,114	310 895.94
R211 On 06-Nov-2014		Bond Future	1	50	6 614.25
Grand Total for Daily Turnover Summary:			**34**	**7,342**	**764 758.29**