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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/10/2014 **TO DATE : 22/10/2014**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 06-Nov-2014			Index Future	4	12	56 937.18
R186 On 05-Feb-2015			Bond Future	18	1,270	152 384.02
R248 On 06-Nov-2014			Bond Future	5	2,026	206 670.80
R209 On 06-Nov-2014			Bond Future	2	78	6 125.73
Grand Total for Daily Turnover Summary:				**29**	**3,386**	**422 117.72**