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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/11/2014 **TO DATE : 21/11/2014**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
GOVI On 05-Feb-2015			GOVI	4	40	195528.40
R186 On 05-Feb-2015			Bond Future	34	3,050	372670.03
2032 On 05-Feb-2015			Bond Future	1	4	411.81
2037 On 05-Feb-2015			Bond Future	1	2	203.23
R209 On 05-Feb-2015			Bond Future	1	140	11439.61
Grand Total for Daily Turnover Summary:				**41**	**3,236**	**580253.09**