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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/11/2014 **TO DATE : 24/11/2014**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
GOVI On 05-Feb-2015			GOVI	4	6	29362.40
R186 On 05-Feb-2015			Bond Future	129	52,724	6459286.96
R207 On 05-Feb-2015			Bond Future	1	290	29343.09
Grand Total for Daily Turnover Summary:				**134**	**53,020**	**6517992.44**