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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 25/11/2014 **TO DATE : 25/11/2014**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
2046 On 05-Feb-2015			Bond Future	1	80	10422.81
R186 On 05-Feb-2015			Bond Future	23	9,152	1116945.23
R204 On 05-Feb-2015			Bond Future	1	320	33532.60
R248 On 05-Feb-2015			Bond Future	1	750	79037.64
Grand Total for Daily Turnover Summary:				**26**	**10,302**	**1239938.27**