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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/11/2014 **TO DATE : 27/11/2014**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
2046 On 05-Feb-2015			Bond Future	1	69	8998.47
R204 On 05-Feb-2015			Bond Future	1	200	21005.95
R207 On 05-Feb-2015			Bond Future	5	2,636	267296.54
R214 On 05-Feb-2015			Bond Future	3	368	30168.45
Grand Total for Daily Turnover Summary:				**10**	**3,273**	**327469.42**

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