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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/01/2015 **TO DATE : 05/01/2015**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 05-Feb-2015		Index Future	4	8	38 687.20
ES33 On 05-Feb-2015		Bond Future	4	356	30 774.30
GOVI On 05-Feb-2015		GOVI	3	6	28 892.00
IGOV On 05-Feb-2015		Index Future	1	7	15 724.80
R186 On 07-May-2015		Bond Future	1	1	8.06
R248 On 05-Feb-2015		Bond Future	7	220	22 957.00
R207 On 05-Feb-2015		Bond Future	2	200	1 480.19
R209 On 05-Feb-2015		Bond Future	1	100	851.53
Grand Total for Daily Turnover Summary:			**23**	**898**	**139 375.09**