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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 08/01/2015 **TO DATE : 08/01/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
R186 On 05-Feb-2015			Bond Future	22	21,389	2 633 942.86
R212 On 05-Feb-2015			Bond Future	22	17,930	2 452 642.39
Grand Total for Daily Turnover Summary:				**44**	**39,319**	**5 086 585.24**