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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/01/2015 **TO DATE : 21/01/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
R186 On 05-Feb-2015			Bond Future	21	1,808	227 491.32
R023 On 07-May-2015			Bond Future	1	960	100 881.91
R204 On 07-May-2015			Bond Future	1	1,710	183 679.53
R207 On 05-Feb-2015			Bond Future	3	2,404	246 338.91
Grand Total for Daily Turnover Summary:				**26**	**6,882**	**758 391.67**