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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/01/2015 **TO DATE : 28/01/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 07-May-2015			Index Future	32	240	1 236 745.20
AL37 On 07-May-2015			Index Future	26	232	1 080 172.28
AL7T On 07-May-2015			Index Future	6	8	45 209.52
GOVI On 07-May-2015			GOVI	6	604	3 084 838.20
IGOV On 07-May-2015			Index Future	6	2,232	5 040 581.40
R186 On 07-May-2015			Bond Future	191	87,915	11 398 318.37
R197 On 05-Feb-2015			Bond Future	1	10	2 850.82
R023 On 07-May-2015			Bond Future	24	21,488	2 316 740.22
R203 On 07-May-2015			Bond Future	4	280	29 931.49
R207 On 07-May-2015			Bond Future	9	788	82 005.76
R208 On 07-May-2015			Bond Future	9	7,176	731 078.93
R209 On 05-Feb-2015			Bond Future	1	24	2 086.74
R210 On 05-Feb-2015			Bond Future	1	10	1 759.30
R212 On 05-Feb-2015			Bond Future	1	21	2 863.39
R213 On 07-May-2015			Bond Future	4	160	15 514.00
R214 On 07-May-2015			Bond Future	3	4,720	410 964.74

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
Grand Total for Daily Turnover Summary:				**324**	**125,908**	**25 481 660.35**