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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 27/01/2015

TO DATE : 27/01/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
R186 On 07-May-2015		Bond Future	49	11,152	1 409 235.17
2044 On 07-May-2015		Bond Future	4	7,300	805 908.10
<b>Grand Total for Daily Turnover Summary:</b>			<b>53</b>	<b>18,452</b>	<b>2 215 143.28</b>