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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/01/2015

TO DATE : 30/01/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 07-May-2015		Index Future	2	190	983 767.75
GOVI On 07-May-2015		GOVI	4	42	215 692.08
IGOV On 07-May-2015		Index Future	7	293	659 118.45
R186 On 07-May-2015		Bond Future	65	22,916	2 970 725.47
R197 On 07-May-2015		Bond Future	56	5,328	1 530 811.66
R202 On 07-May-2015		Bond Future	6	7,680	1 825 912.32
R023 On 07-May-2015		Bond Future	28	3,632	393 085.53
R203 On 07-May-2015		Bond Future	6	11,640	1 251 923.09
2030 On 07-May-2015		Bond Future	2	30	3 184.60
2032 On 07-May-2015		Bond Future	2	30	3 234.73
2037 On 07-May-2015		Bond Future	64	46,626	5 098 454.93
R204 On 07-May-2015		Bond Future	32	15,630	1 677 279.85
2044 On 05-Feb-2015		Bond Future	2	200	22 099.78
R248 On 07-May-2015		Bond Future	2	7,500	852 570.38
R207 On 07-May-2015		Bond Future	65	42,725	4 457 047.05
R208 On 07-May-2015		Bond Future	62	182,026	18 575 528.08
R209 On 07-May-2015		Bond Future	48	10,748	932 383.58

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
R210 On 07-May-2015		Bond Future	33	2,144	377 533.74
R211 On 07-May-2015		Bond Future	2	2,240	294 328.16
R212 On 07-May-2015		Bond Future	44	6,948	953 272.55
R213 On 07-May-2015		Bond Future	8	4,176	407 453.77
R214 On 07-May-2015		Bond Future	2	3,386	299 146.87
Grand Total for Daily Turnover Summary:			542	376,130	43 784 554.41