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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 04/02/2015 **TO DATE : 04/02/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 06-Aug-2015			Index Future	18	36	185 397.84
GOVI On 07-May-2015			GOVI	8	535	2 706 094.07
IGOV On 06-Aug-2015			Index Future	2	14	31 856.72
R186 On 07-May-2015			Bond Future	37	73,248	9 331 930.58
R203 On 07-May-2015			Bond Future	43	31,704	3 383 119.88
2037 On 06-Aug-2015			Bond Future	16	12,880	1 371 682.20
R204 On 07-May-2015			Bond Future	27	24,952	2 667 206.67
R248 On 06-Aug-2015			Bond Future	40	10,216	1 186 115.45
R207 On 07-May-2015			Bond Future	65	42,881	4 434 397.01
R208 On 07-May-2015			Bond Future	3	130	13 165.60
R209 On 07-May-2015			Bond Future	6	944	80 098.94
R213 On 07-May-2015			Bond Future	6	380	36 301.80
R214 On 07-May-2015			Bond Future	6	120	10 532.29
Grand Total for Daily Turnover Summary:				**277**	**198,040**	**25 437 899.04**