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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/02/2015 **TO DATE : 20/02/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 06-Aug-2015			Index Future	4	72	364 237.20
R186 On 07-May-2015			Bond Future	2	210	25 034.22
R248 On 07-May-2015			Bond Future	7	2,720	290 132.12
R208 On 07-May-2015			Bond Future	3	1,501	148 135.48
Grand Total for Daily Turnover Summary:				**16**	**4,503**	**827 539.01**