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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/03/2015 **TO DATE : 12/03/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
IGOV On 07-May-2015			Index Future	1	5	11 313.15
R186 On 07-May-2015	7.30	Call	Bond Future	19	1,188	124 914.63
R207 On 07-May-2015			Bond Future	16	1,548	158 018.51
R209 On 07-May-2015	7.30	Call	Bond Future	12	700	55 436.57
Grand Total for Daily Turnover Summary:				**48**	**3,441**	**349 682.86**

 2015/03/12, 06:10:02PM