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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/04/2015 **TO DATE : 24/04/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 06-Aug-2015			Index Future	4	90	449 912.10
AL7T On 06-Aug-2015			Index Future	6	8	43 197.80
2038 On 06-Aug-2015			Bond Future	21	1,756	231 344.92
2046 On 06-Aug-2015			Bond Future	11	11,911	1 573 522.47
2050 On 06-Aug-2015			Bond Future	11	5,053	717 735.52
IGOV On 06-Aug-2015			Index Future	2	60	138 997.20
R186 On 05-Nov-2015	8.45	Put	Bond Future	35	47,376	5 727 635.67
R202 On 06-Aug-2015			Bond Future	48	152,712	36 976 167.76
R023 On 06-Aug-2015			Bond Future	4	460	46 830.89
2030 On 06-Aug-2015			Bond Future	4	940	91 286.01
2032 On 06-Aug-2015			Bond Future	1	5	500.46
2037 On 06-Aug-2015			Bond Future	6	2,896	288 052.23
R248 On 06-Aug-2015			Bond Future	6	28,300	2 920 181.91
R207 On 04-Feb-2016	7.50	Call	Bond Future	2	38	3 820.50
R209 On 06-Aug-2015			Bond Future	9	6,340	497 819.32
R213 On 06-Aug-2015			Bond Future	6	2,796	249 089.20
R214 On 06-Aug-2015			Bond Future	8	4,386	350 794.90

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
Grand Total for Daily Turnover Summary:			**184**	**265,127**	**50 306 888.85**