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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/02/2015 **TO DATE : 27/02/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
GOVI On 07-May-2015			GOVI	1	2	10 051.88
2038 On 07-May-2015			Bond Future	14	1,570	198 584.59
IGOV On 07-May-2015			Index Future	1	5	11 284.70
R186 On 07-May-2015			Bond Future	6	422	53 303.23
R197 On 07-May-2015			Bond Future	1	183	52 735.36
R248 On 07-May-2015			Bond Future	9	896	96 072.39
R207 On 07-May-2015			Bond Future	2	22	2 263.44
R208 On 07-May-2015			Bond Future	2	2	14.23
R210 On 07-May-2015			Bond Future	1	246	42 983.70
Grand Total for Daily Turnover Summary:				**37**	**3,348**	**467 293.52**