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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 19/03/2015 **TO DATE : 19/03/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 07-May-2015			Index Future	2	18	90024.84
R186 On 07-May-2015			Bond Future	8	222	26516.42
R204 On 07-May-2015			Bond Future	5	5,206	551315.66
R248 On 07-May-2015			Bond Future	2	4	417.35
R207 On 07-May-2015			Bond Future	8	2,620	268444.55
R208 On 06-Aug-2015			Bond Future	5	1,080	96727.17
R209 On 06-Aug-2015			Bond Future	2	200	1666.00
Grand Total for Daily Turnover Summary:				**32**	**9,350**	**1035111.99**