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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE : 09/03/2015** **TO DATE : 09/03/2015**

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value(R000's) |
|---|---|---|---|---|---|---|
| GOVI On 07-May-2015 | | | GOVI | 3 | 5 | 24 566.05 |
| R186 On 07-May-2015 | | | Bond Future | 3 | 282 | 31 331.21 |
| 2030 On 07-May-2015 | | | Bond Future | 3 | 210 | 20 890.14 |
| R248 On 07-May-2015 | | | Bond Future | 7 | 2,300 | 238 863.88 |
| R207 On 04-Feb-2016 | 7.27 | Call | Bond Future | 1 | 43 | 4 303.74 |
| R208 On 07-May-2015 | | | Bond Future | 1 | 2 | 15.03 |
| R209 On 07-May-2015 | | | Bond Future | 1 | 4 | 316.59 |
| **Grand Total for Daily Turnover Summary:** | | | | **19** | **2,846** | **320 286.64** |