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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/04/2015 **TO DATE : 17/04/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
2038 On 06-Aug-2015			Bond Future	4	66	8 757.70
IGOV On 07-May-2015			Index Future	3	34	77 828.38
R186 On 07-May-2015			Bond Future	16	732	91 277.85
R202 On 06-Aug-2015			Bond Future	2	240	58 356.72
R209 On 07-May-2015			Bond Future	2	200	16 051.30
R214 On 06-Aug-2015			Bond Future	18	15,784	1 296 463.19
Grand Total for Daily Turnover Summary:				**45**	**17,056**	**1 548 735.14**