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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/03/2015 **TO DATE : 18/03/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
GOVI On 07-May-2015			GOVI	3	34	167 134.54
2038 On 07-May-2015			Bond Future	23	850	109 151.63
IGOV On 07-May-2015			Index Future	1	73	164 175.54
R186 On 07-May-2015			Bond Future	4	508	62 665.66
R204 On 07-May-2015			Bond Future	2	1,300	137 043.30
R209 On 07-May-2015			Bond Future	3	6,000	474 748.80
R213 On 07-May-2015			Bond Future	8	2,214	198 663.17
Grand Total for Daily Turnover Summary:				**44**	**10,979**	**1 313 582.64**