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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/03/2015

TO DATE : 17/03/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
2038 On 07-May-2015		Bond Future	1	250	32075.09
R186 On 07-May-2015		Bond Future	22	3,760	456804.55
R023 On 07-May-2015		Bond Future	4	1,580	160520.45
2037 On 07-May-2015		Bond Future	7	992	101041.61
R209 On 07-May-2015		Bond Future	7	2,810	222608.17
R214 On 07-May-2015		Bond Future	2	200	16111.85
<b>Grand Total for Daily Turnover Summary:</b>			<b>43</b>	<b>9,592</b>	<b>989161.72</b>