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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/03/2015 **TO DATE : 24/03/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
GOVI On 07-May-2015			GOVI	3	6	29 907.86
JBAF On 15-Apr-2015			Jibar Tradeable Future	2	2,000	46 930.00
R186 On 07-May-2015			Bond Future	5	1,310	162 997.91
R207 On 07-May-2015			Bond Future	4	806	82 720.24
R208 On 07-May-2015			Bond Future	8	3,856	378 765.47
Grand Total for Daily Turnover Summary:				**22**	**7,978**	**701 321.48**