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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/03/2015 **TO DATE : 27/03/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
R186 On 07-May-2015			Bond Future	5	691	86 351.88
R209 On 07-May-2015			Bond Future	2	400	31 798.66
Grand Total for Daily Turnover Summary:				**7**	**1,091**	**118 150.54**