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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 13/03/2015 **TO DATE : 13/03/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
2038 On 07-May-2015			Bond Future	7	40	5 110.76
R186 On 07-May-2015			Bond Future	17	968	118 670.21
R202 On 07-May-2015			Bond Future	2	274	65 341.97
R209 On 07-May-2015			Bond Future	2	2,000	158 858.44
Grand Total for Daily Turnover Summary:				**28**	**3,282**	**347 981.38**