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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/03/2015 **TO DATE : 20/03/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
2038 On 07-May-2015			Bond Future	13	3,048	390804.53
R186 On 07-May-2015			Bond Future	7	1,100	136811.17
R202 On 07-May-2015			Bond Future	3	329	78205.92
R209 On 07-May-2015			Bond Future	2	1,500	119224.41
R214 On 07-May-2015			Bond Future	1	100	8172.37
Grand Total for Daily Turnover Summary:				**26**	**6,077**	**733218.40**