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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/03/2015

TO DATE : 23/03/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
GOVI On 07-May-2015		GOVI	2	6	29 809.80
JBAF On 15-Apr-2015		Jibar Tradeable Future	1	1,000	1 535.00
R186 On 06-Aug-2015		Bond Future	12	1,250	154 602.96
R209 On 07-May-2015		Bond Future	1	470	37 869.18
R214 On 07-May-2015		Bond Future	7	550	44 894.77
<b>Grand Total for Daily Turnover Summary:</b>			<b>23</b>	<b>3,276</b>	<b>268 711.71</b>