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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/03/2015 **TO DATE : 26/03/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
R186 On 07-May-2015			Bond Future	1	40	307.84
R023 On 07-May-2015			Bond Future	3	106	10874.50
R248 On 07-May-2015			Bond Future	3	1,232	130002.70
R208 On 07-May-2015			Bond Future	2	244	23866.22
R210 On 07-May-2015			Bond Future	1	2	349.67
Grand Total for Daily Turnover Summary:				**10**	**1,624**	**165400.93**