INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

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

Johannesburg
Stock Exchange

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Registration number: 2005/022939/06
VAT number: 4080119391

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 07/05/2015 Bond Future			Buy	40	307.84
R186 On 07/05/2015 Bond Future			Sell	40	0.00
R2023 Bond Future					
R023 On 07/05/2015 Bond Future			Buy	10	1,031.32
R023 On 07/05/2015 Bond Future			Sell	10	0.00
R023 On 07/05/2015 Bond Future			Sell	48	0.00
R023 On 07/05/2015 Bond Future			Buy	48	4,921.59
R023 On 07/05/2015 Bond Future			Buy	48	4,921.59
R023 On 07/05/2015 Bond Future			Sell	48	0.00
R2048 Bond Future					
R248 On 07/05/2015 Bond Future			Buy	16	1,688.35
R248 On 07/05/2015 Bond Future			Sell	16	0.00

R248 On 07/05/2015	Bond Future	Buy	600	63,313.00
R248 On 07/05/2015	Bond Future	Sell	600	0.00
R248 On 07/05/2015	Bond Future	Buy	616	65,001.35
R248 On 07/05/2015	Bond Future	Sell	616	0.00
R208 Bond Futures				
R208 On 07/05/2015	Bond Future	Sell	122	0.00
R208 On 07/05/2015	Bond Future	Buy	122	11,933.11
R208 On 07/05/2015	Bond Future	Buy	122	11,933.11
R208 On 07/05/2015	Bond Future	Sell	122	0.00
R210 Bond Future				
R210 On 07/05/2015	Bond Future	Sell	2	0.00
R210 On 07/05/2015	Bond Future	Buy	2	349.67
Grand Total for Daily Detailed Turnover:			**1,624**	**165,400.93**