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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/04/2015

TO DATE : 22/04/2015

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | Nominal Value(R000's) |
|--|------------|--------------|--------------|------------------|-----------------------|
| ALBI On 07-May-2015 | | Index Future | 2 | 2 | 9,901.50 |
| 2038 On 07-May-2015 | | Bond Future | 2 | 20 | 2,622.45 |
| 2050 On 07-May-2015 | | Bond Future | 2 | 60 | 8,474.52 |
| R186 On 07-May-2015 | | Bond Future | 6 | 478 | 52,912.72 |
| 2030 On 06-Aug-2015 | | Bond Future | 4 | 1,600 | 156,391.71 |
| R207 On 07-May-2015 | | Bond Future | 2 | 30 | 3,053.85 |
| R208 On 07-May-2015 | | Bond Future | 1 | 35 | 3,406.20 |
| R209 On 06-Aug-2015 | | Bond Future | 11 | 3,426 | 271,505.34 |
| R213 On 06-Aug-2015 | | Bond Future | 6 | 1,140 | 103,307.94 |
| R214 On 06-Aug-2015 | | Bond Future | 8 | 1,624 | 131,693.32 |
| Grand Total for Daily Turnover Summary: | | | 44 | 8,415 | 743,269.55 |