



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/09/2015

TO DATE : 09/09/2015

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### New Inflation Linked Index

IGOV On 05/11/2015	Index Future		Buy	4	0.00
IGOV On 05/11/2015	Index Future		Sell	4	0.00

#### R186 Bond Future

R186 On 05/11/2015	Bond Future		Buy	23	0.00
R186 On 05/11/2015	Bond Future		Sell	23	0.00
R186 On 05/11/2015	Bond Future		Buy	28	0.00
R186 On 05/11/2015	Bond Future		Sell	28	0.00
R186 On 05/11/2015	Bond Future		Sell	103	0.00
R186 On 05/11/2015	Bond Future		Buy	103	0.00
R186 On 05/11/2015	Bond Future		Buy	103	0.00
R186 On 05/11/2015	Bond Future		Sell	103	0.00

#### R2023 Bond Future

R023 On 05/11/2015	Bond Future	Buy	28	0.00
R023 On 05/11/2015	Bond Future	Sell	28	0.00
R023 On 05/11/2015	Bond Future	Buy	33	0.00
R023 On 05/11/2015	Bond Future	Sell	33	0.00
<b>R2037 Bond Future</b>				
2037 On 05/11/2015	Bond Future	Buy	5	0.00
2037 On 05/11/2015	Bond Future	Sell	5	0.00
2037 On 05/11/2015	Bond Future	Buy	61	0.00
2037 On 05/11/2015	Bond Future	Sell	61	0.00
2037 On 05/11/2015	Bond Future	Buy	62	0.00
2037 On 05/11/2015	Bond Future	Sell	62	0.00
2037 On 05/11/2015	Bond Future	Buy	62	0.00
2037 On 05/11/2015	Bond Future	Sell	62	0.00
2037 On 05/11/2015	Bond Future	Buy	80	0.00
2037 On 05/11/2015	Bond Future	Sell	80	0.00
<b>R2044 Bond Future</b>				
2044 On 05/11/2015	Bond Future	Buy	5	0.00
2044 On 05/11/2015	Bond Future	Sell	5	0.00
2044 On 05/11/2015	Bond Future	Buy	60	0.00
2044 On 05/11/2015	Bond Future	Sell	60	0.00
2044 On 05/11/2015	Bond Future	Buy	62	0.00
2044 On 05/11/2015	Bond Future	Sell	62	0.00
2044 On 05/11/2015	Bond Future	Buy	62	0.00
2044 On 05/11/2015	Bond Future	Sell	62	0.00
2044 On 05/11/2015	Bond Future	Buy	80	0.00
2044 On 05/11/2015	Bond Future	Sell	80	0.00
<b>R2048 Bond Future</b>				
R248 On 05/11/2015	Bond Future	Buy	5	0.00
R248 On 05/11/2015	Bond Future	Sell	5	0.00
R248 On 05/11/2015	Bond Future	Buy	61	0.00
R248 On 05/11/2015	Bond Future	Sell	61	0.00
R248 On 05/11/2015	Bond Future	Buy	62	0.00
R248 On 05/11/2015	Bond Future	Sell	62	0.00
R248 On 05/11/2015	Bond Future	Buy	62	0.00
R248 On 05/11/2015	Bond Future	Sell	62	0.00
R248 On 05/11/2015	Bond Future	Buy	80	0.00
R248 On 05/11/2015	Bond Future	Sell	80	0.00
<b>R213 Bond Future</b>				
R213 On 05/11/2015	Bond Future	Sell	257	0.00
R213 On 05/11/2015	Bond Future	Buy	257	0.00
R213 On 05/11/2015	Bond Future	Buy	257	0.00
R213 On 05/11/2015	Bond Future	Sell	257	0.00

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**Contract****Strike****C/P****Buy/Sell****No. of Contracts**

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**Grand Total for Daily Detailed Turnover:****1,645****0.00**