Johannesburg
Stock Exchange

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

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FROM DATE : 18/09/2015 **TO DATE : 18/09/2015**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index						
GOVI On 05/11/2015	GOVI			Sell	1	0.00
GOVI On 05/11/2015	GOVI			Buy	1	0.00
GOVI On 05/11/2015	GOVI			Sell	3	0.00
GOVI On 05/11/2015	GOVI			Buy	3	0.00
R186 Bond Future						
R186 On 05/11/2015	Bond Future			Buy	2	0.00
R186 On 05/11/2015	Bond Future			Sell	2	0.00
R186 On 05/11/2015	Bond Future			Buy	2	0.00
R186 On 05/11/2015	Bond Future			Sell	2	0.00
R186 On 05/11/2015	Bond Future			Buy	1,500	0.00
R186 On 05/11/2015	Bond Future			Sell	1,500	0.00
R2037 Bond Future						

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	Sell	100	0.00
2037 On 05/11/2015	Bond Future	Buy	100	0.00

R204 Bond Future

R204 On 05/11/2015	Bond Future	Sell	68	0.00
R204 On 05/11/2015	Bond Future	Buy	68	0.00
R204 On 05/11/2015	Bond Future	Sell	267	0.00
R204 On 05/11/2015	Bond Future	Buy	267	0.00
R204 On 05/11/2015	Bond Future	Buy	335	0.00
R204 On 05/11/2015	Bond Future	Sell	335	0.00
R204 On 05/11/2015	Bond Future	Sell	335	0.00
R204 On 05/11/2015	Bond Future	Buy	335	0.00

Grand Total for Daily Detailed Turnover: **2,618** **0.00**