



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 : 16/09/2015

TO DATE : 16/09/2015

---

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

---

#### Govi Total Return Index

GOVI On 05/11/2015	GOVI		Buy	4	0.00
GOVI On 05/11/2015	GOVI		Sell	4	0.00
GOVI On 05/11/2015	GOVI		Buy	4	0.00
GOVI On 05/11/2015	GOVI		Sell	4	0.00
GOVI On 05/11/2015	GOVI		Buy	4	0.00
GOVI On 05/11/2015	GOVI		Sell	4	0.00

#### R186 Bond Future

R186 On 05/11/2015	Bond Future		Sell	10	0.00
R186 On 05/11/2015	Bond Future		Buy	10	0.00
R186 On 05/11/2015	Bond Future		Buy	30	0.00
R186 On 05/11/2015	Bond Future		Sell	30	0.00
R186 On 05/11/2015	Bond Future		Buy	45	0.00
R186 On 05/11/2015	Bond Future		Sell	45	0.00

R186 On 05/11/2015	Bond Future	Buy	62	0.00
R186 On 05/11/2015	Bond Future	Sell	62	0.00
R186 On 05/11/2015	Bond Future	Sell	64	0.00
R186 On 05/11/2015	Bond Future	Buy	64	0.00
R186 On 05/11/2015	Bond Future	Sell	64	0.00
R186 On 05/11/2015	Bond Future	Buy	64	0.00
R186 On 05/11/2015	Bond Future	Buy	80	0.00
R186 On 05/11/2015	Bond Future	Sell	80	0.00
R186 On 05/11/2015	Bond Future	Buy	187	0.00
R186 On 05/11/2015	Bond Future	Sell	187	0.00

**Grand Total for Daily Detailed Turnover:**

**554 0.00**