



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/10/2015

TO DATE : 16/10/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/11/2015	GOVI		Sell	2	0.00
GOVI On 05/11/2015	GOVI		Buy	2	0.00
GOVI On 05/11/2015	GOVI		Buy	2	0.00
GOVI On 05/11/2015	GOVI		Sell	2	0.00
GOVI On 05/11/2015	GOVI		Buy	2	0.00
GOVI On 05/11/2015	GOVI		Sell	2	0.00
Inflation Linked Bond Index					
ILBI On 04/02/2016	Index Future		Buy	2	0.00
ILBI On 04/02/2016	Index Future		Sell	2	0.00
ILBI On 04/02/2016	Index Future		Buy	2	0.00
ILBI On 04/02/2016	Index Future		Sell	2	0.00
Grand Total for Daily Detailed Turnover:				10	0.00