



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 : 12/09/2016

TO DATE : 12/09/2016

---

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

---

#### Govi Total Return Index

GOVI On 03/11/2016	GOVI		Sell	1	0.00
GOVI On 03/11/2016	GOVI		Buy	1	0.00
GOVI On 03/11/2016	GOVI		Sell	1	0.00
GOVI On 03/11/2016	GOVI		Buy	1	0.00
GOVI On 03/11/2016	GOVI		Sell	1	0.00
GOVI On 03/11/2016	GOVI		Buy	1	0.00

#### R186 Bond Future

R186 On 03/11/2016	Bond Future		Sell	2	0.00
R186 On 03/11/2016	Bond Future		Buy	2	0.00
R186 On 03/11/2016	Bond Future		Sell	2	0.00
R186 On 03/11/2016	Bond Future		Buy	2	0.00

#### R209 Bond Future

R209 On 03/11/2016	Bond Future	Sell	21	0.00
R209 On 03/11/2016	Bond Future	Buy	21	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>28</b>	<b>0.00</b>