



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 : 04/11/2016

TO DATE : 04/11/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 02/02/2017	GOVI		Sell	1	0.00
GOVI On 02/02/2017	GOVI		Buy	1	0.00

R186 Bond Future

R186 On 02/02/2017	Bond Future		Buy	50	0.00
R186 On 02/02/2017	Bond Future		Buy	50	0.00
R186 On 02/02/2017	Bond Future		Sell	50	0.00
R186 On 02/02/2017	Bond Future		Sell	50	0.00

R208 Bond Futures

R208 On 02/02/2017	Bond Future		Sell	120	0.00
R208 On 02/02/2017	Bond Future		Buy	120	0.00

Grand Total for Daily Detailed Turnover:

221

0.00