



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 : 07/10/2016

TO DATE : 07/10/2016

---

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

---

#### All Bond Index

ALBI On 02/02/2017	Index Future		Sell	17	0.00
ALBI On 02/02/2017	Index Future		Buy	17	0.00
ALBI On 02/02/2017	Index Future		Buy	17	0.00
ALBI On 02/02/2017	Index Future		Sell	17	0.00

#### Govi Total Return Index

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

#### R186 Bond Future

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

R186 On 03/11/2016	Bond Future	Sell	23	0.00
R186 On 03/11/2016	Bond Future	Buy	23	0.00
R186 On 03/11/2016	Bond Future	Buy	23	0.00
R186 On 03/11/2016	Bond Future	Sell	23	0.00
R186 On 03/11/2016	Bond Future	Sell	50	0.00
R186 On 03/11/2016	Bond Future	Buy	50	0.00
R186 On 03/11/2016	Bond Future	Sell	100	0.00
R186 On 03/11/2016	Bond Future	Buy	100	0.00
R186 On 03/11/2016	Bond Future	Sell	147	0.00
R186 On 03/11/2016	Bond Future	Buy	147	0.00
R186 On 03/11/2016	Bond Future	Sell	150	0.00
R186 On 03/11/2016	Bond Future	Buy	150	0.00
R186 On 03/11/2016	Bond Future	Sell	313	0.00
R186 On 03/11/2016	Bond Future	Buy	313	0.00
R186 On 03/11/2016	Bond Future	Sell	460	0.00
R186 On 03/11/2016	Bond Future	Buy	460	0.00

#### R208 Bond Futures

R208 On 03/11/2016	Bond Future	Buy	116	0.00
R208 On 03/11/2016	Bond Future	Sell	116	0.00
R208 On 03/11/2016	Bond Future	Buy	577	0.00
R208 On 03/11/2016	Bond Future	Sell	577	0.00
R208 On 03/11/2016	Bond Future	Buy	693	0.00
R208 On 03/11/2016	Bond Future	Sell	693	0.00

#### R214 Bond Future

R214 On 03/11/2016	Bond Future	Sell	122	0.00
R214 On 03/11/2016	Bond Future	Buy	122	0.00
R214 On 03/11/2016	Bond Future	Buy	137	0.00
R214 On 03/11/2016	Bond Future	Sell	137	0.00
R214 On 03/11/2016	Bond Future	Buy	259	0.00
R214 On 03/11/2016	Bond Future	Sell	259	0.00

**Grand Total for Daily Detailed Turnover:**

**3,209 0.00**