



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 : 02/11/2016

TO DATE : 02/11/2016

---

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

---

#### All Bond Index

ALBI On 03/11/2016	Index Future		Buy	1	0.00
ALBI On 03/11/2016	Index Future		Sell	1	0.00
ALBI On 03/11/2016	Index Future		Buy	1	0.00
ALBI On 03/11/2016	Index Future		Sell	1	0.00
ALBI On 02/02/2017	Index Future		Sell	1	0.00
ALBI On 02/02/2017	Index Future		Buy	1	0.00
ALBI On 02/02/2017	Index Future		Sell	1	0.00
ALBI On 02/02/2017	Index Future		Buy	1	0.00
ALBI On 03/11/2016	Index Future		Buy	2	0.00
ALBI On 03/11/2016	Index Future		Sell	2	0.00
ALBI On 02/02/2017	Index Future		Buy	2	0.00
ALBI On 02/02/2017	Index Future		Sell	2	0.00

#### 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
GOVI On 02/02/2017	GOVI	Sell	1	0.00
GOVI On 02/02/2017	GOVI	Buy	1	0.00
GOVI On 02/02/2017	GOVI	Sell	1	0.00
GOVI On 02/02/2017	GOVI	Buy	1	0.00
GOVI On 02/02/2017	GOVI	Buy	1	0.00
GOVI On 02/02/2017	GOVI	Sell	1	0.00
GOVI On 02/02/2017	GOVI	Buy	1	0.00
GOVI On 02/02/2017	GOVI	Sell	1	0.00
GOVI On 03/11/2016	GOVI	Sell	2	0.00
GOVI On 03/11/2016	GOVI	Buy	2	0.00
GOVI On 02/02/2017	GOVI	Sell	2	0.00
GOVI On 02/02/2017	GOVI	Buy	2	0.00
GOVI On 02/02/2017	GOVI	Sell	3	0.00
GOVI On 02/02/2017	GOVI	Buy	3	0.00
GOVI On 03/11/2016	GOVI	Sell	4	0.00
GOVI On 03/11/2016	GOVI	Buy	4	0.00
GOVI On 02/02/2017	GOVI	Buy	4	0.00
GOVI On 02/02/2017	GOVI	Sell	4	0.00
GOVI On 03/11/2016	GOVI	Sell	5	0.00
GOVI On 03/11/2016	GOVI	Buy	5	0.00
GOVI On 03/11/2016	GOVI	Sell	6	0.00
GOVI On 03/11/2016	GOVI	Buy	6	0.00
GOVI On 02/02/2017	GOVI	Buy	6	0.00
GOVI On 02/02/2017	GOVI	Sell	6	0.00
GOVI On 02/02/2017	GOVI	Buy	7	0.00
GOVI On 02/02/2017	GOVI	Sell	7	0.00
GOVI On 03/11/2016	GOVI	Sell	8	0.00
GOVI On 03/11/2016	GOVI	Buy	8	0.00

**R186 Bond Future**

R186 On 02/02/2017	Bond Future	Sell	1	0.00
R186 On 02/02/2017	Bond Future	Buy	1	0.00
R186 On 02/02/2017	Bond Future	Buy	4	0.00
R186 On 02/02/2017	Bond Future	Sell	4	0.00
R186 On 02/02/2017	Bond Future	Sell	4	0.00
R186 On 02/02/2017	Bond Future	Buy	4	0.00
R186 On 02/02/2017	Bond Future	Buy	4	0.00
R186 On 02/02/2017	Bond Future	Sell	4	0.00
R186 On 02/02/2017	Bond Future	Sell	4	0.00
R186 On 02/02/2017	Bond Future	Buy	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2017	Bond Future		Sell	5	0.00
R186 On 02/02/2017	Bond Future		Buy	5	0.00
R186 On 02/02/2017	Bond Future		Buy	9	0.00
R186 On 02/02/2017	Bond Future		Sell	9	0.00
R186 On 02/02/2017	Bond Future		Buy	9	0.00
R186 On 02/02/2017	Bond Future		Sell	9	0.00
R186 On 03/11/2016	Bond Future		Buy	10	0.00
R186 On 03/11/2016	Bond Future		Sell	10	0.00
R186 On 02/02/2017	Bond Future		Sell	10	0.00
R186 On 02/02/2017	Bond Future		Buy	10	0.00
R186 On 02/02/2017	Bond Future		Sell	10	0.00
R186 On 02/02/2017	Bond Future		Buy	10	0.00
R186 On 02/02/2017	Bond Future		Buy	12	0.00
R186 On 02/02/2017	Bond Future		Sell	12	0.00
R186 On 02/02/2017	Bond Future		Buy	15	0.00
R186 On 02/02/2017	Bond Future		Sell	15	0.00
R186 On 02/02/2017	Bond Future		Buy	15	0.00
R186 On 02/02/2017	Bond Future		Sell	15	0.00
R186 On 02/02/2017	Bond Future		Sell	16	0.00
R186 On 02/02/2017	Bond Future		Buy	16	0.00
R186 On 02/02/2017	Bond Future		Sell	19	0.00
R186 On 02/02/2017	Bond Future		Buy	19	0.00
R186 On 02/02/2017	Bond Future		Sell	21	0.00
R186 On 02/02/2017	Bond Future		Buy	21	0.00
R186 On 02/02/2017	Bond Future		Sell	22	0.00
R186 On 02/02/2017	Bond Future		Buy	22	0.00
R186 On 02/02/2017	Bond Future		Buy	25	0.00
R186 On 02/02/2017	Bond Future		Sell	25	0.00
R186 On 02/02/2017	Bond Future		Sell	25	0.00
R186 On 02/02/2017	Bond Future		Buy	25	0.00
R186 On 02/02/2017	Bond Future		Buy	25	0.00
R186 On 02/02/2017	Bond Future		Sell	25	0.00
R186 On 02/02/2017	Bond Future		Sell	25	0.00
R186 On 02/02/2017	Bond Future		Buy	25	0.00
R186 On 02/02/2017	Bond Future		Buy	30	0.00
R186 On 02/02/2017	Bond Future		Sell	30	0.00
R186 On 02/02/2017	Bond Future		Buy	30	0.00
R186 On 02/02/2017	Bond Future		Sell	30	0.00
R186 On 02/02/2017	Bond Future		Sell	30	0.00
R186 On 02/02/2017	Bond Future		Buy	30	0.00
R186 On 02/02/2017	Bond Future		Buy	32	0.00
R186 On 02/02/2017	Bond Future		Sell	32	0.00

R186 On 02/02/2017	Bond Future	Buy	35	0.00
R186 On 02/02/2017	Bond Future	Sell	35	0.00
R186 On 02/02/2017	Bond Future	Sell	35	0.00
R186 On 02/02/2017	Bond Future	Buy	35	0.00
R186 On 02/02/2017	Bond Future	Buy	39	0.00
R186 On 02/02/2017	Bond Future	Sell	39	0.00
R186 On 02/02/2017	Bond Future	Buy	45	0.00
R186 On 02/02/2017	Bond Future	Sell	45	0.00
R186 On 02/02/2017	Bond Future	Sell	46	0.00
R186 On 02/02/2017	Bond Future	Buy	46	0.00
R186 On 02/02/2017	Bond Future	Sell	49	0.00
R186 On 02/02/2017	Bond Future	Buy	49	0.00
R186 On 03/11/2016	Bond Future	Buy	50	0.00
R186 On 03/11/2016	Bond Future	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Sell	51	0.00
R186 On 02/02/2017	Bond Future	Buy	51	0.00
R186 On 02/02/2017	Bond Future	Sell	54	0.00
R186 On 02/02/2017	Bond Future	Buy	54	0.00
R186 On 02/02/2017	Bond Future	Sell	57	0.00
R186 On 02/02/2017	Bond Future	Buy	57	0.00
R186 On 03/11/2016	Bond Future	Sell	58	0.00
R186 On 03/11/2016	Bond Future	Buy	58	0.00
R186 On 03/11/2016	Bond Future	Sell	58	0.00
R186 On 03/11/2016	Bond Future	Buy	58	0.00
R186 On 03/11/2016	Bond Future	Buy	58	0.00
R186 On 03/11/2016	Bond Future	Sell	58	0.00
R186 On 02/02/2017	Bond Future	Buy	58	0.00
R186 On 02/02/2017	Bond Future	Sell	58	0.00
R186 On 02/02/2017	Bond Future	Buy	58	0.00
R186 On 02/02/2017	Bond Future	Sell	58	0.00
R186 On 02/02/2017	Bond Future	Buy	58	0.00
R186 On 02/02/2017	Bond Future	Sell	58	0.00
R186 On 02/02/2017	Bond Future	Buy	70	0.00
R186 On 02/02/2017	Bond Future	Sell	70	0.00
R186 On 02/02/2017	Bond Future	Buy	71	0.00
R186 On 02/02/2017	Bond Future	Sell	71	0.00
R186 On 02/02/2017	Bond Future	Sell	71	0.00
R186 On 02/02/2017	Bond Future	Buy	71	0.00
R186 On 03/11/2016	Bond Future	Buy	100	0.00
R186 On 03/11/2016	Bond Future	Sell	100	0.00
R186 On 02/02/2017	Bond Future	Sell	106	0.00
R186 On 02/02/2017	Bond Future	Buy	106	0.00
R186 On 02/02/2017	Bond Future	Sell	112	0.00
R186 On 02/02/2017	Bond Future	Buy	112	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2017	Bond Future		Sell	116	0.00
R186 On 02/02/2017	Bond Future		Buy	116	0.00
R186 On 02/02/2017	Bond Future		Sell	136	0.00
R186 On 02/02/2017	Bond Future		Buy	136	0.00
R186 On 02/02/2017	Bond Future		Sell	155	0.00
R186 On 02/02/2017	Bond Future		Buy	155	0.00
R186 On 03/11/2016	Bond Future		Sell	160	0.00
R186 On 03/11/2016	Bond Future		Buy	160	0.00
R186 On 02/02/2017	Bond Future		Buy	178	0.00
R186 On 02/02/2017	Bond Future		Sell	178	0.00
R186 On 02/02/2017	Bond Future		Sell	187	0.00
R186 On 02/02/2017	Bond Future		Buy	187	0.00
R186 On 02/02/2017	Bond Future		Sell	188	0.00
R186 On 02/02/2017	Bond Future		Buy	188	0.00
R186 On 02/02/2017	Bond Future		Sell	207	0.00
R186 On 02/02/2017	Bond Future		Buy	207	0.00
R186 On 02/02/2017	Bond Future		Buy	419	0.00
R186 On 02/02/2017	Bond Future		Sell	419	0.00
R186 On 02/02/2017	Bond Future		Sell	713	0.00
R186 On 02/02/2017	Bond Future		Buy	713	0.00
R186 On 02/02/2017	Bond Future		Buy	1,318	0.00
R186 On 02/02/2017	Bond Future		Sell	1,318	0.00

**R2023 Bond Future**

R023 On 02/02/2017	Bond Future		Buy	45	0.00
R023 On 02/02/2017	Bond Future		Sell	45	0.00
R023 On 02/02/2017	Bond Future		Buy	45	0.00
R023 On 02/02/2017	Bond Future		Sell	45	0.00

**R2032 Bond Future**

2032 On 03/11/2016	Bond Future		Buy	42	0.00
2032 On 03/11/2016	Bond Future		Sell	42	0.00
2032 On 02/02/2017	Bond Future		Sell	42	0.00
2032 On 02/02/2017	Bond Future		Buy	42	0.00
2032 On 03/11/2016	Bond Future		Buy	140	0.00
2032 On 03/11/2016	Bond Future		Sell	140	0.00
2032 On 02/02/2017	Bond Future		Sell	140	0.00
2032 On 02/02/2017	Bond Future		Buy	140	0.00
2032 On 03/11/2016	Bond Future		Buy	182	0.00
2032 On 03/11/2016	Bond Future		Sell	182	0.00
2032 On 03/11/2016	Bond Future		Buy	182	0.00

2032 On 03/11/2016	Bond Future	Sell	182	0.00
2032 On 02/02/2017	Bond Future	Buy	182	0.00
2032 On 02/02/2017	Bond Future	Sell	182	0.00
2032 On 02/02/2017	Bond Future	Buy	182	0.00
2032 On 02/02/2017	Bond Future	Sell	182	0.00

**R204 Bond Future**

R204 On 03/11/2016	Bond Future	Sell	350	0.00
R204 On 03/11/2016	Bond Future	Buy	350	0.00
R204 On 02/02/2017	Bond Future	Sell	350	0.00
R204 On 02/02/2017	Bond Future	Buy	350	0.00

**R2044 Bond Future**

2044 On 02/02/2017	Bond Future	Buy	32	0.00
2044 On 02/02/2017	Bond Future	Sell	32	0.00
2044 On 02/02/2017	Bond Future	Sell	408	0.00
2044 On 02/02/2017	Bond Future	Buy	408	0.00
2044 On 02/02/2017	Bond Future	Buy	506	0.00
2044 On 02/02/2017	Bond Future	Sell	506	0.00
2044 On 02/02/2017	Bond Future	Buy	946	0.00
2044 On 02/02/2017	Bond Future	Sell	946	0.00

**R209 Bond Future**

R209 On 03/11/2016	Bond Future	Sell	58	0.00
R209 On 03/11/2016	Bond Future	Buy	58	0.00
R209 On 02/02/2017	Bond Future	Buy	58	0.00
R209 On 02/02/2017	Bond Future	Sell	58	0.00

**Grand Total for Daily Detailed Turnover:**

**9,530 0.00**