



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 : 12/12/2016

TO DATE : 12/12/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 02/02/2017	Bond Future		Buy	20	0.00
2025 On 02/02/2017	Bond Future		Sell	20	0.00
2025 On 02/02/2017	Bond Future		Buy	20	0.00
2025 On 02/02/2017	Bond Future		Sell	20	0.00
I2038 Bond Future					
2038 On 02/02/2017	Bond Future		Buy	160	0.00
2038 On 02/02/2017	Bond Future		Sell	160	0.00
2038 On 02/02/2017	Bond Future		Buy	160	0.00
2038 On 02/02/2017	Bond Future		Sell	160	0.00
R197 Bond Future					
R197 On 02/02/2017	Bond Future		Buy	1	0.00
R197 On 02/02/2017	Bond Future		Sell	1	0.00

R197 On 02/02/2017	Bond Future	Buy	1	0.00
R197 On 02/02/2017	Bond Future	Sell	1	0.00
R197 On 02/02/2017	Bond Future	Buy	3	0.00
R197 On 02/02/2017	Bond Future	Sell	3	0.00
R197 On 02/02/2017	Bond Future	Sell	5	0.00
R197 On 02/02/2017	Bond Future	Buy	5	0.00

Grand Total for Daily Detailed Turnover:

370 0.00