



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 : 19/12/2016

TO DATE : 19/12/2016

---

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

---

#### Govi Total Return Index

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		Sell	2	0.00
GOVI On 02/02/2017	GOVI		Buy	2	0.00
GOVI On 02/02/2017	GOVI		Buy	4	0.00
GOVI On 02/02/2017	GOVI		Sell	4	0.00
GOVI On 02/02/2017	GOVI		Sell	4	0.00
GOVI On 02/02/2017	GOVI		Buy	4	0.00

#### R186 Bond Future

R186 On 02/02/2017	Bond Future		Sell	97	0.00
R186 On 02/02/2017	Bond Future		Buy	97	0.00

R186 On 02/02/2017	Bond Future	Buy	97	0.00
R186 On 02/02/2017	Bond Future	Sell	97	0.00
R186 On 02/02/2017	Bond Future	Buy	97	0.00
R186 On 02/02/2017	Bond Future	Sell	97	0.00
R186 On 02/02/2017	Bond Future	Sell	97	0.00
R186 On 02/02/2017	Bond Future	Buy	97	0.00
R186 On 02/02/2017	Bond Future	Sell	110	0.00
R186 On 02/02/2017	Bond Future	Buy	110	0.00
R186 On 02/02/2017	Bond Future	Sell	110	0.00
R186 On 02/02/2017	Bond Future	Buy	110	0.00

**R2030 Bond Future**

2030 On 02/02/2017	Bond Future	Buy	7	0.00
2030 On 02/02/2017	Bond Future	Sell	7	0.00
2030 On 02/02/2017	Bond Future	Buy	15	0.00
2030 On 02/02/2017	Bond Future	Sell	15	0.00
2030 On 02/02/2017	Bond Future	Buy	20	0.00
2030 On 02/02/2017	Bond Future	Sell	20	0.00
2030 On 02/02/2017	Bond Future	Buy	21	0.00
2030 On 02/02/2017	Bond Future	Sell	21	0.00
2030 On 02/02/2017	Bond Future	Buy	25	0.00
2030 On 02/02/2017	Bond Future	Sell	25	0.00
2030 On 02/02/2017	Bond Future	Buy	37	0.00
2030 On 02/02/2017	Bond Future	Sell	37	0.00
2030 On 02/02/2017	Bond Future	Buy	53	0.00
2030 On 02/02/2017	Bond Future	Sell	53	0.00
2030 On 02/02/2017	Bond Future	Buy	178	0.00
2030 On 02/02/2017	Bond Future	Sell	178	0.00

**R2048 Bond Future**

R248 On 02/02/2017	Bond Future	Buy	200	0.00
R248 On 02/02/2017	Bond Future	Sell	200	0.00
R248 On 02/02/2017	Bond Future	Sell	200	0.00
R248 On 02/02/2017	Bond Future	Buy	200	0.00

**Grand Total for Daily Detailed Turnover:**

**1,376 0.00**