



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 : 16/11/2016

TO DATE : 16/11/2016

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### New Inflation Linked Index

IGOV On 02/02/2017	Index Future		Sell	5	0.00
IGOV On 02/02/2017	Index Future		Buy	5	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		Sell	1	0.00
R186 On 02/02/2017	Bond Future		Buy	1	0.00
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		Sell	4	0.00
R186 On 02/02/2017	Bond Future		Buy	4	0.00
R186 On 02/02/2017	Bond Future		Sell	7	0.00
R186 On 02/02/2017	Bond Future		Buy	7	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	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	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Sell	74	0.00
R186 On 02/02/2017	Bond Future	Buy	74	0.00
R186 On 02/02/2017	Bond Future	Sell	111	0.00
R186 On 02/02/2017	Bond Future	Buy	111	0.00
R186 On 02/02/2017	Bond Future	Buy	116	0.00
R186 On 02/02/2017	Bond Future	Sell	116	0.00
R186 On 02/02/2017	Bond Future	Sell	318	0.00
R186 On 02/02/2017	Bond Future	Buy	318	0.00
R186 On 02/02/2017	Bond Future	Sell	399	0.00
R186 On 02/02/2017	Bond Future	Buy	399	0.00
R186 On 02/02/2017	Bond Future	Sell	399	0.00
R186 On 02/02/2017	Bond Future	Buy	399	0.00

**R2023 Bond Future**

R023 On 02/02/2017	Bond Future	Buy	10	0.00
R023 On 02/02/2017	Bond Future	Sell	10	0.00

**R2037 Bond Future**

2037 On 02/02/2017	Bond Future	Buy	190	0.00
2037 On 02/02/2017	Bond Future	Sell	190	0.00

**R2048 Bond Future**

R248 On 02/02/2017	Bond Future	Sell	28	0.00
R248 On 02/02/2017	Bond Future	Buy	28	0.00
R248 On 02/02/2017	Bond Future	Sell	49	0.00
R248 On 02/02/2017	Bond Future	Buy	49	0.00
R248 On 02/02/2017	Bond Future	Sell	72	0.00
R248 On 02/02/2017	Bond Future	Buy	72	0.00
R248 On 02/02/2017	Bond Future	Buy	220	0.00
R248 On 02/02/2017	Bond Future	Sell	220	0.00
R248 On 02/02/2017	Bond Future	Sell	220	0.00
R248 On 02/02/2017	Bond Future	Buy	220	0.00
R248 On 02/02/2017	Bond Future	Sell	235	0.00
R248 On 02/02/2017	Bond Future	Buy	235	0.00
R248 On 02/02/2017	Bond Future	Sell	288	0.00
R248 On 02/02/2017	Bond Future	Buy	288	0.00
R248 On 02/02/2017	Bond Future	Sell	384	0.00
R248 On 02/02/2017	Bond Future	Buy	384	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 02/02/2017			Sell	1,000	0.00
R248 On 02/02/2017			Buy	1,000	0.00
R248 On 02/02/2017			Sell	2,056	0.00
R248 On 02/02/2017			Buy	2,056	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>6,338</b>	<b>0.00</b>