



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 : 28/12/2016

TO DATE : 28/12/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 02/02/2017			Buy	90	0.00
R186 On 02/02/2017			Sell	90	0.00
R186 On 02/02/2017			Sell	90	0.00
R186 On 02/02/2017			Buy	90	0.00
<b>R202 Bond Future</b>					
R202 On 02/02/2017			Sell	48	0.00
R202 On 02/02/2017			Buy	48	0.00
<b>R2037 Bond Future</b>					
2037 On 02/02/2017			Sell	2,600	0.00
2037 On 02/02/2017			Buy	2,600	0.00

**Grand Total for Daily Detailed Turnover:**

**2,828**

**0.00**