



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 : 17/01/2017

TO DATE : 17/01/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
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 02/02/2017	Index Future		Sell	1	0.00
ALBI On 02/02/2017	Index Future		Buy	11	0.00
ALBI On 02/02/2017	Index Future		Sell	11	0.00
Govi Total Return Index					
GOVI On 02/02/2017	GOVI		Sell	1	0.00
GOVI On 02/02/2017	GOVI		Buy	1	0.00
I2046 Bond Future					
2046 On 04/05/2017	Bond Future		Sell	450	0.00
2046 On 04/05/2017	Bond Future		Buy	450	0.00

2046 On 04/05/2017	Bond Future		Sell	450	0.00
2046 On 04/05/2017	Bond Future		Buy	450	0.00

R186 Bond Future

R186 On 02/02/2017	Bond Future		Sell	59	0.00
R186 On 02/02/2017	Bond Future		Buy	59	0.00
R186 On 02/02/2017	Bond Future		Buy	150	0.00
R186 On 02/02/2017	Bond Future		Sell	150	0.00
R186 On 02/02/2017	Bond Future		Buy	209	0.00
R186 On 02/02/2017	Bond Future		Sell	209	0.00
R186 On 04/05/2017	Bond Future		Buy	360	0.00
R186 On 04/05/2017	Bond Future		Sell	360	0.00
R186 On 04/05/2017	Bond Future	8.44	Call	500	0.00
R186 On 04/05/2017	Bond Future	8.44	Call	500	0.00
R186 On 04/05/2017	Bond Future	8.94	Put	500	0.00
R186 On 04/05/2017	Bond Future	8.94	Put	500	0.00
R186 On 02/02/2017	Bond Future		Buy	1,000	0.00
R186 On 02/02/2017	Bond Future		Sell	1,000	0.00

R197 Bond Future

R197 On 02/02/2017	Bond Future		Buy	20	0.00
R197 On 02/02/2017	Bond Future		Sell	20	0.00

R2040 Bond Future

2040 On 04/05/2017	Bond Future		Sell	1	0.00
2040 On 04/05/2017	Bond Future		Buy	1	0.00
2040 On 04/05/2017	Bond Future		Sell	29	0.00
2040 On 04/05/2017	Bond Future		Buy	29	0.00
2040 On 04/05/2017	Bond Future		Sell	50	0.00
2040 On 04/05/2017	Bond Future		Buy	50	0.00
2040 On 04/05/2017	Bond Future		Sell	240	0.00
2040 On 04/05/2017	Bond Future		Buy	240	0.00
2040 On 04/05/2017	Bond Future		Buy	320	0.00
2040 On 04/05/2017	Bond Future		Sell	320	0.00

R209 Bond Future

R209 On 02/02/2017	Bond Future		Buy	256	0.00
R209 On 02/02/2017	Bond Future		Sell	256	0.00

Grand Total for Daily Detailed Turnover: 4,608 0.00