



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 : 03/03/2017

TO DATE : 03/03/2017

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

5Y STND

IS05 On 21/12/2021	Interest Rate Swap		Buy	1	0.00
IS05 On 21/12/2021	Interest Rate Swap		Sell	1	0.00
IS05 On 21/12/2021	Interest Rate Swap		Sell	1	0.00
IS05 On 21/12/2021	Interest Rate Swap		Buy	1	0.00

R186 Bond Future

R186 On 04/05/2017	Bond Future		Sell	9	0.00
R186 On 04/05/2017	Bond Future		Buy	9	0.00
R186 On 04/05/2017	Bond Future		Sell	120	0.00
R186 On 04/05/2017	Bond Future		Buy	120	0.00
R186 On 04/05/2017	Bond Future		Sell	360	0.00
R186 On 04/05/2017	Bond Future		Buy	360	0.00
R186 On 04/05/2017	Bond Future		Sell	489	0.00
R186 On 04/05/2017	Bond Future		Buy	489	0.00

R2035 Bond Future

R035 On 04/05/2017	Bond Future	Sell	30	0.00
R035 On 04/05/2017	Bond Future	Buy	30	0.00
R035 On 04/05/2017	Bond Future	Sell	350	0.00
R035 On 04/05/2017	Bond Future	Buy	350	0.00
R035 On 04/05/2017	Bond Future	Buy	380	0.00
R035 On 04/05/2017	Bond Future	Sell	380	0.00

R204 Bond Future

R204 On 04/05/2017	Bond Future	Sell	20	0.00
R204 On 04/05/2017	Bond Future	Buy	20	0.00
R204 On 04/05/2017	Bond Future	Buy	20	0.00
R204 On 04/05/2017	Bond Future	Sell	20	0.00
R204 On 04/05/2017	Bond Future	Sell	49	0.00
R204 On 04/05/2017	Bond Future	Buy	49	0.00
R204 On 04/05/2017	Bond Future	Buy	59	0.00
R204 On 04/05/2017	Bond Future	Sell	59	0.00
R204 On 04/05/2017	Bond Future	Sell	59	0.00
R204 On 04/05/2017	Bond Future	Buy	59	0.00
R204 On 04/05/2017	Bond Future	Sell	140	0.00
R204 On 04/05/2017	Bond Future	Buy	140	0.00
R204 On 04/05/2017	Bond Future	Buy	189	0.00
R204 On 04/05/2017	Bond Future	Sell	189	0.00

R2044 Bond Future

2044 On 04/05/2017	Bond Future	Buy	20	0.00
2044 On 04/05/2017	Bond Future	Sell	20	0.00
2044 On 04/05/2017	Bond Future	Sell	20	0.00
2044 On 04/05/2017	Bond Future	Buy	20	0.00

R2048 Bond Future

R248 On 04/05/2017	Bond Future	Sell	8	0.00
R248 On 04/05/2017	Bond Future	Buy	8	0.00
R248 On 04/05/2017	Bond Future	Sell	40	0.00
R248 On 04/05/2017	Bond Future	Buy	40	0.00
R248 On 04/05/2017	Bond Future	Sell	40	0.00
R248 On 04/05/2017	Bond Future	Buy	40	0.00
R248 On 04/05/2017	Bond Future	Sell	48	0.00
R248 On 04/05/2017	Bond Future	Buy	48	0.00
R248 On 04/05/2017	Bond Future	Sell	50	0.00
R248 On 04/05/2017	Bond Future	Buy	50	0.00
R248 On 04/05/2017	Bond Future	Sell	180	0.00
R248 On 04/05/2017	Bond Future	Buy	180	0.00
R248 On 04/05/2017	Bond Future	Sell	270	0.00
R248 On 04/05/2017	Bond Future	Buy	270	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 04/05/2017			Sell	290	0.00
R248 On 04/05/2017			Buy	290	0.00
R248 On 04/05/2017			Sell	2,440	0.00
R248 On 04/05/2017			Buy	2,440	0.00
R248 On 04/05/2017			Buy	3,270	0.00
R248 On 04/05/2017			Sell	3,270	0.00
R207 Bond Future					
R207 On 04/05/2017			Buy	144	0.00
R207 On 04/05/2017			Sell	144	0.00
R207 On 04/05/2017			Sell	144	0.00
R207 On 04/05/2017			Buy	144	0.00
R209 Bond Future					
R209 On 04/05/2017			Sell	10	0.00
R209 On 04/05/2017			Buy	10	0.00
Grand Total for Daily Detailed Turnover:				9,250	0.00