



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 : 03/04/2017

TO DATE : 03/04/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 04/05/2017	Index Future		Buy	1	0.00
ALBI On 04/05/2017	Index Future		Sell	1	0.00
ALBI On 04/05/2017	Index Future		Sell	1	0.00
ALBI On 04/05/2017	Index Future		Buy	1	0.00

Govi Total Return Index

GOVI On 04/05/2017	GOVI		Sell	1	0.00
GOVI On 04/05/2017	GOVI		Buy	1	0.00
GOVI On 04/05/2017	GOVI		Buy	1	0.00
GOVI On 04/05/2017	GOVI		Sell	1	0.00
GOVI On 04/05/2017	GOVI		Sell	1	0.00
GOVI On 04/05/2017	GOVI		Buy	1	0.00

I2038 Bond Future

2038 On 04/05/2017	Bond Future	Buy	20	0.00
2038 On 04/05/2017	Bond Future	Sell	20	0.00
2038 On 04/05/2017	Bond Future	Sell	20	0.00
2038 On 04/05/2017	Bond Future	Buy	20	0.00

I2050 Bond Future

2050 On 04/05/2017	Bond Future	Sell	20	0.00
2050 On 04/05/2017	Bond Future	Buy	20	0.00
2050 On 04/05/2017	Bond Future	Sell	20	0.00
2050 On 04/05/2017	Bond Future	Buy	20	0.00

New Inflation Linked Index

IGOV On 03/08/2017	Index Future	Buy	2	0.00
IGOV On 03/08/2017	Index Future	Sell	2	0.00
IGOV On 03/08/2017	Index Future	Buy	2	0.00
IGOV On 03/08/2017	Index Future	Sell	2	0.00

R186 Bond Future

R186 On 04/05/2017	Bond Future	Sell	14	0.00
R186 On 04/05/2017	Bond Future	Buy	14	0.00
R186 On 04/05/2017	Bond Future	Sell	56	0.00
R186 On 04/05/2017	Bond Future	Buy	56	0.00
R186 On 04/05/2017	Bond Future	Sell	100	0.00
R186 On 04/05/2017	Bond Future	Buy	100	0.00
R186 On 04/05/2017	Bond Future	Buy	100	0.00
R186 On 04/05/2017	Bond Future	Sell	100	0.00
R186 On 04/05/2017	Bond Future	Sell	102	0.00
R186 On 04/05/2017	Bond Future	Buy	102	0.00
R186 On 04/05/2017	Bond Future	Sell	133	0.00
R186 On 04/05/2017	Bond Future	Buy	133	0.00
R186 On 04/05/2017	Bond Future	Sell	179	0.00
R186 On 04/05/2017	Bond Future	Buy	179	0.00
R186 On 04/05/2017	Bond Future	Sell	181	0.00
R186 On 04/05/2017	Bond Future	Buy	181	0.00
R186 On 04/05/2017	Bond Future	Sell	210	0.00
R186 On 04/05/2017	Bond Future	Buy	210	0.00
R186 On 04/05/2017	Bond Future	Sell	266	0.00
R186 On 04/05/2017	Bond Future	Buy	266	0.00
R186 On 04/05/2017	Bond Future	Buy	291	0.00
R186 On 04/05/2017	Bond Future	Buy	291	0.00
R186 On 04/05/2017	Bond Future	Sell	291	0.00
R186 On 04/05/2017	Bond Future	Buy	291	0.00
R186 On 04/05/2017	Bond Future	Sell	291	0.00
R186 On 04/05/2017	Bond Future	Sell	291	0.00
R186 On 04/05/2017	Bond Future	Buy	291	0.00
R186 On 04/05/2017	Bond Future	Sell	291	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	Bond Future		Buy	291	0.00
R186 On 04/05/2017	Bond Future		Sell	291	0.00
R186 On 04/05/2017	Bond Future		Buy	291	0.00
R186 On 04/05/2017	Bond Future		Sell	291	0.00
R186 On 04/05/2017	Bond Future		Buy	291	0.00
R186 On 04/05/2017	Bond Future		Sell	291	0.00
R186 On 04/05/2017	Bond Future		Buy	291	0.00
R186 On 04/05/2017	Bond Future		Sell	291	0.00
R186 On 04/05/2017	Bond Future		Sell	327	0.00
R186 On 04/05/2017	Bond Future		Buy	327	0.00
R186 On 04/05/2017	Bond Future		Sell	532	0.00
R186 On 04/05/2017	Bond Future		Buy	532	0.00
R186 On 04/05/2017	Bond Future		Buy	2,000	0.00
R186 On 04/05/2017	Bond Future		Sell	2,000	0.00
R186 On 04/05/2017	Bond Future		Buy	2,000	0.00
R186 On 04/05/2017	Bond Future		Sell	2,000	0.00
R204 Bond Future					
R204 On 04/05/2017	Bond Future		Sell	37	0.00
R204 On 04/05/2017	Bond Future		Buy	37	0.00
R204 On 04/05/2017	Bond Future		Sell	37	0.00
R204 On 04/05/2017	Bond Future		Buy	37	0.00
R2040 Bond Future					
2040 On 04/05/2017	Bond Future		Sell	9	0.00
2040 On 04/05/2017	Bond Future		Buy	9	0.00
2040 On 04/05/2017	Bond Future		Sell	15	0.00
2040 On 04/05/2017	Bond Future		Buy	15	0.00
2040 On 04/05/2017	Bond Future		Sell	17	0.00
2040 On 04/05/2017	Bond Future		Buy	17	0.00
2040 On 04/05/2017	Bond Future		Sell	19	0.00
2040 On 04/05/2017	Bond Future		Buy	19	0.00
2040 On 04/05/2017	Bond Future		Sell	22	0.00
2040 On 04/05/2017	Bond Future		Buy	22	0.00
2040 On 04/05/2017	Bond Future		Sell	38	0.00
2040 On 04/05/2017	Bond Future		Buy	38	0.00
2040 On 04/05/2017	Bond Future		Buy	120	0.00
2040 On 04/05/2017	Bond Future		Sell	120	0.00
R209 Bond Future					
R209 On 02/11/2017	Bond Future		Sell	5	0.00

R209 On 02/11/2017	Bond Future	Buy	5	0.00
R209 On 04/05/2017	Bond Future	Buy	14	0.00
R209 On 04/05/2017	Bond Future	Sell	14	0.00
R209 On 02/11/2017	Bond Future	Buy	248	0.00
R209 On 02/11/2017	Bond Future	Sell	248	0.00
R209 On 02/11/2017	Bond Future	Buy	513	0.00
R209 On 02/11/2017	Bond Future	Sell	513	0.00
R209 On 02/11/2017	Bond Future	Sell	766	0.00
R209 On 02/11/2017	Bond Future	Buy	766	0.00

Grand Total for Daily Detailed Turnover:

10,477

0.00