



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 : 06/07/2017

TO DATE : 06/07/2017

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

Govi Total Return Index

GOVI On 03/08/2017	GOVI		Buy	10	0.00
GOVI On 03/08/2017	GOVI		Sell	10	0.00

I2050 Bond Future

2050 On 03/08/2017	Bond Future		Sell	150	0.00
2050 On 03/08/2017	Bond Future		Buy	150	0.00

R186 Bond Future

R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	3	0.00
R186 On 03/08/2017	Bond Future		Buy	3	0.00
R186 On 03/08/2017	Bond Future		Sell	5	0.00
R186 On 03/08/2017	Bond Future		Buy	5	0.00

R186 On 03/08/2017	Bond Future			Sell	5	0.00
R186 On 03/08/2017	Bond Future			Buy	5	0.00
R186 On 03/08/2017	Bond Future			Sell	13	0.00
R186 On 03/08/2017	Bond Future			Buy	13	0.00
R186 On 03/08/2017	Bond Future			Sell	14	0.00
R186 On 03/08/2017	Bond Future			Buy	14	0.00
R186 On 03/08/2017	Bond Future			Sell	15	0.00
R186 On 03/08/2017	Bond Future			Buy	15	0.00
R186 On 03/08/2017	Bond Future			Sell	16	0.00
R186 On 03/08/2017	Bond Future			Buy	16	0.00
R186 On 03/08/2017	Bond Future			Sell	20	0.00
R186 On 03/08/2017	Bond Future			Buy	20	0.00
R186 On 03/08/2017	Bond Future			Sell	22	0.00
R186 On 03/08/2017	Bond Future			Buy	22	0.00
R186 On 03/08/2017	Bond Future			Sell	30	0.00
R186 On 03/08/2017	Bond Future			Buy	30	0.00
R186 On 03/08/2017	Bond Future			Sell	33	0.00
R186 On 03/08/2017	Bond Future			Buy	33	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Sell	40	0.00
R186 On 02/11/2017	Bond Future	9.00	Put	Buy	40	0.00
R186 On 03/08/2017	Bond Future			Sell	100	0.00
R186 On 03/08/2017	Bond Future			Buy	100	0.00
R186 On 03/08/2017	Bond Future			Sell	100	0.00
R186 On 03/08/2017	Bond Future			Buy	100	0.00
R186 On 03/08/2017	Bond Future			Sell	119	0.00
R186 On 03/08/2017	Bond Future			Buy	119	0.00
R186 On 03/08/2017	Bond Future			Sell	157	0.00
R186 On 03/08/2017	Bond Future			Buy	157	0.00
R186 On 03/08/2017	Bond Future			Sell	220	0.00
R186 On 03/08/2017	Bond Future			Buy	220	0.00
R186 On 03/08/2017	Bond Future			Sell	339	0.00
R186 On 03/08/2017	Bond Future			Buy	339	0.00

R2048 Bond Future

R248 On 03/08/2017	Bond Future			Sell	30	0.00
R248 On 03/08/2017	Bond Future			Buy	30	0.00
R248 On 03/08/2017	Bond Future			Sell	100	0.00
R248 On 03/08/2017	Bond Future			Buy	100	0.00
R248 On 03/08/2017	Bond Future			Buy	130	0.00
R248 On 03/08/2017	Bond Future			Sell	130	0.00
R248 On 03/08/2017	Bond Future			Sell	1,500	0.00
R248 On 03/08/2017	Bond Future			Buy	1,500	0.00
R248 On 03/08/2017	Bond Future			Buy	1,500	0.00
R248 On 03/08/2017	Bond Future			Sell	1,500	0.00
R248 On 03/08/2017	Bond Future			Sell	1,500	0.00
R248 On 03/08/2017	Bond Future			Buy	1,500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 Bond Future					
R207 On 03/08/2017			Buy	19	0.00
R207 On 03/08/2017			Sell	19	0.00
R207 On 03/08/2017			Sell	550	0.00
R207 On 03/08/2017			Buy	550	0.00
R207 On 03/08/2017			Sell	900	0.00
R207 On 03/08/2017			Buy	900	0.00
R207 On 03/08/2017			Sell	1,469	0.00
R207 On 03/08/2017			Buy	1,469	0.00
R208 Bond Futures					
R208 On 03/08/2017			Sell	250	0.00
R208 On 03/08/2017			Buy	250	0.00
R208 On 03/08/2017			Sell	250	0.00
R208 On 03/08/2017			Buy	250	0.00
R209 Bond Future					
R209 On 03/08/2017			Sell	38	0.00
R209 On 03/08/2017			Buy	38	0.00
R209 On 03/08/2017			Buy	47	0.00
R209 On 03/08/2017			Sell	47	0.00
R209 On 02/11/2017	9.75	Put	Sell	50	0.00
R209 On 02/11/2017	9.75	Put	Buy	50	0.00
R209 On 03/08/2017			Sell	59	0.00
R209 On 03/08/2017			Buy	59	0.00
R209 On 03/08/2017			Buy	71	0.00
R209 On 03/08/2017			Sell	71	0.00
R209 On 03/08/2017			Buy	75	0.00
R209 On 03/08/2017			Sell	75	0.00
R209 On 03/08/2017			Sell	652	0.00
R209 On 03/08/2017			Buy	652	0.00
R209 On 03/08/2017			Sell	749	0.00
R209 On 03/08/2017			Buy	749	0.00
R213 Bond Future					
R213 On 03/08/2017			Sell	88	0.00
R213 On 03/08/2017			Buy	88	0.00
R213 On 03/08/2017			Buy	130	0.00
R213 On 03/08/2017			Sell	130	0.00
R213 On 03/08/2017			Sell	130	0.00

R213 On 03/08/2017	Bond Future	Buy	130	0.00
R213 On 03/08/2017	Bond Future	Sell	141	0.00
R213 On 03/08/2017	Bond Future	Buy	141	0.00
R213 On 03/08/2017	Bond Future	Sell	570	0.00
R213 On 03/08/2017	Bond Future	Buy	570	0.00
R213 On 03/08/2017	Bond Future	Sell	627	0.00
R213 On 03/08/2017	Bond Future	Buy	627	0.00
R213 On 03/08/2017	Bond Future	Sell	627	0.00
R213 On 03/08/2017	Bond Future	Buy	627	0.00
R213 On 03/08/2017	Bond Future	Buy	799	0.00
R213 On 03/08/2017	Bond Future	Sell	799	0.00

Grand Total for Daily Detailed Turnover:

14,463

0.00