



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 : 25/07/2017

TO DATE : 25/07/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 03/08/2017	GOVI		Sell	4	0.00
GOVI On 03/08/2017	GOVI		Buy	4	0.00
GOVI On 03/08/2017	GOVI		Buy	4	0.00
GOVI On 03/08/2017	GOVI		Sell	4	0.00
GOVI On 03/08/2017	GOVI		Sell	200	0.00
GOVI On 03/08/2017	GOVI		Buy	200	0.00
GOVI On 03/08/2017	GOVI		Buy	200	0.00
GOVI On 03/08/2017	GOVI		Sell	200	0.00
GOVI On 02/11/2017	GOVI		Sell	200	0.00
GOVI On 02/11/2017	GOVI		Buy	200	0.00
GOVI On 02/11/2017	GOVI		Sell	200	0.00
GOVI On 02/11/2017	GOVI		Buy	200	0.00

I2025 Bond Future

2025 On 03/08/2017	Bond Future	Sell	11	0.00
2025 On 03/08/2017	Bond Future	Buy	11	0.00
2025 On 02/11/2017	Bond Future	Buy	11	0.00
2025 On 02/11/2017	Bond Future	Sell	11	0.00
2025 On 03/08/2017	Bond Future	Sell	19	0.00
2025 On 03/08/2017	Bond Future	Buy	19	0.00
2025 On 02/11/2017	Bond Future	Buy	19	0.00
2025 On 02/11/2017	Bond Future	Sell	19	0.00
2025 On 03/08/2017	Bond Future	Sell	58	0.00
2025 On 03/08/2017	Bond Future	Buy	58	0.00
2025 On 02/11/2017	Bond Future	Buy	58	0.00
2025 On 02/11/2017	Bond Future	Sell	58	0.00
2025 On 03/08/2017	Bond Future	Sell	65	0.00
2025 On 03/08/2017	Bond Future	Buy	65	0.00
2025 On 02/11/2017	Bond Future	Buy	65	0.00
2025 On 02/11/2017	Bond Future	Sell	65	0.00
2025 On 03/08/2017	Bond Future	Sell	72	0.00
2025 On 03/08/2017	Bond Future	Buy	72	0.00
2025 On 02/11/2017	Bond Future	Buy	72	0.00
2025 On 02/11/2017	Bond Future	Sell	72	0.00
2025 On 03/08/2017	Bond Future	Sell	91	0.00
2025 On 03/08/2017	Bond Future	Buy	91	0.00
2025 On 02/11/2017	Bond Future	Buy	91	0.00
2025 On 02/11/2017	Bond Future	Sell	91	0.00
2025 On 03/08/2017	Bond Future	Sell	122	0.00
2025 On 03/08/2017	Bond Future	Buy	122	0.00
2025 On 02/11/2017	Bond Future	Buy	122	0.00
2025 On 02/11/2017	Bond Future	Sell	122	0.00
2025 On 03/08/2017	Bond Future	Sell	131	0.00
2025 On 03/08/2017	Bond Future	Buy	131	0.00
2025 On 02/11/2017	Bond Future	Buy	131	0.00
2025 On 02/11/2017	Bond Future	Sell	131	0.00
2025 On 03/08/2017	Bond Future	Sell	474	0.00
2025 On 03/08/2017	Bond Future	Buy	474	0.00
2025 On 02/11/2017	Bond Future	Buy	474	0.00
2025 On 02/11/2017	Bond Future	Sell	474	0.00
2025 On 03/08/2017	Bond Future	Sell	834	0.00
2025 On 03/08/2017	Bond Future	Buy	834	0.00
2025 On 02/11/2017	Bond Future	Buy	834	0.00
2025 On 02/11/2017	Bond Future	Sell	834	0.00
2025 On 03/08/2017	Bond Future	Sell	1,877	0.00
2025 On 03/08/2017	Bond Future	Buy	1,877	0.00
2025 On 02/11/2017	Bond Future	Sell	1,877	0.00
2025 On 02/11/2017	Bond Future	Buy	1,877	0.00

R186 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Buy	6	0.00
R186 On 03/08/2017	Bond Future		Sell	6	0.00
R186 On 03/08/2017	Bond Future		Buy	6	0.00
R186 On 03/08/2017	Bond Future		Sell	6	0.00
R186 On 03/08/2017	Bond Future		Buy	7	0.00
R186 On 03/08/2017	Bond Future		Sell	7	0.00
R186 On 03/08/2017	Bond Future		Buy	7	0.00
R186 On 03/08/2017	Bond Future		Sell	7	0.00
R186 On 03/08/2017	Bond Future		Buy	26	0.00
R186 On 03/08/2017	Bond Future		Sell	26	0.00
R186 On 03/08/2017	Bond Future		Buy	70	0.00
R186 On 03/08/2017	Bond Future		Sell	70	0.00
R186 On 03/08/2017	Bond Future		Buy	130	0.00
R186 On 03/08/2017	Bond Future		Sell	130	0.00
R186 On 03/08/2017	Bond Future		Buy	524	0.00
R186 On 03/08/2017	Bond Future		Sell	524	0.00
R186 On 03/08/2017	Bond Future		Buy	750	0.00
R186 On 03/08/2017	Bond Future		Sell	750	0.00
R186 On 02/11/2017	Bond Future		Buy	1,000	0.00
R186 On 02/11/2017	Bond Future		Sell	1,000	0.00
R186 On 02/11/2017	Bond Future		Sell	1,000	0.00
R186 On 02/11/2017	Bond Future		Buy	1,000	0.00
R186 On 02/11/2017	Bond Future		Buy	1,000	0.00
R186 On 02/11/2017	Bond Future		Sell	1,000	0.00
R186 On 02/11/2017	Bond Future		Sell	1,000	0.00
R186 On 02/11/2017	Bond Future		Buy	1,000	0.00
R186 On 03/08/2017	Bond Future		Sell	1,000	0.00
R186 On 03/08/2017	Bond Future		Buy	1,000	0.00
R186 On 03/08/2017	Bond Future		Buy	1,000	0.00
R186 On 03/08/2017	Bond Future		Sell	1,000	0.00
R186 On 02/11/2017	Bond Future		Buy	26,850	0.00
R186 On 02/11/2017	Bond Future		Sell	26,850	0.00
R186 On 03/08/2017	Bond Future		Buy	26,850	0.00
R186 On 03/08/2017	Bond Future		Sell	26,850	0.00

R2023 Bond Future

R023 On 03/08/2017	Bond Future		Buy	2,245	0.00
R023 On 03/08/2017	Bond Future		Sell	2,245	0.00
R023 On 02/11/2017	Bond Future		Sell	2,245	0.00
R023 On 02/11/2017	Bond Future		Buy	2,245	0.00
R023 On 03/08/2017	Bond Future		Sell	2,980	0.00
R023 On 03/08/2017	Bond Future		Buy	2,980	0.00

R023 On 02/11/2017	Bond Future	Buy	2,980	0.00
R023 On 02/11/2017	Bond Future	Sell	2,980	0.00
R023 On 03/08/2017	Bond Future	Sell	4,000	0.00
R023 On 03/08/2017	Bond Future	Buy	4,000	0.00
R023 On 02/11/2017	Bond Future	Buy	4,000	0.00
R023 On 02/11/2017	Bond Future	Sell	4,000	0.00
R023 On 03/08/2017	Bond Future	Sell	4,440	0.00
R023 On 03/08/2017	Bond Future	Buy	4,440	0.00
R023 On 02/11/2017	Bond Future	Sell	4,440	0.00
R023 On 02/11/2017	Bond Future	Buy	4,440	0.00

R2030 Bond Future

2030 On 02/11/2017	Bond Future	Sell	133	0.00
2030 On 02/11/2017	Bond Future	Buy	133	0.00
2030 On 02/11/2017	Bond Future	Sell	353	0.00
2030 On 02/11/2017	Bond Future	Buy	353	0.00
2030 On 02/11/2017	Bond Future	Buy	486	0.00
2030 On 02/11/2017	Bond Future	Sell	486	0.00

R2032 Bond Future

2032 On 02/11/2017	Bond Future	Sell	666	0.00
2032 On 02/11/2017	Bond Future	Buy	666	0.00
2032 On 02/11/2017	Bond Future	Sell	1,175	0.00
2032 On 02/11/2017	Bond Future	Buy	1,175	0.00
2032 On 02/11/2017	Bond Future	Buy	1,841	0.00
2032 On 02/11/2017	Bond Future	Sell	1,841	0.00

R2037 Bond Future

2037 On 03/08/2017	Bond Future	Buy	1,714	0.00
2037 On 03/08/2017	Bond Future	Sell	1,714	0.00
2037 On 02/11/2017	Bond Future	Buy	1,714	0.00
2037 On 02/11/2017	Bond Future	Sell	1,714	0.00

R204 Bond Future

R204 On 03/08/2017	Bond Future	Buy	8,290	0.00
R204 On 03/08/2017	Bond Future	Sell	8,290	0.00
R204 On 02/11/2017	Bond Future	Sell	8,290	0.00
R204 On 02/11/2017	Bond Future	Buy	8,290	0.00

R2044 Bond Future

2044 On 03/08/2017	Bond Future	Buy	2,670	0.00
2044 On 03/08/2017	Bond Future	Sell	2,670	0.00
2044 On 02/11/2017	Bond Future	Sell	2,670	0.00
2044 On 02/11/2017	Bond Future	Buy	2,670	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2048 Bond Future					
R248 On 03/08/2017	Bond Future		Buy	2,840	0.00
R248 On 03/08/2017	Bond Future		Sell	2,840	0.00
R248 On 02/11/2017	Bond Future		Sell	2,840	0.00
R248 On 02/11/2017	Bond Future		Buy	2,840	0.00
R248 On 03/08/2017	Bond Future		Buy	41,999	0.00
R248 On 03/08/2017	Bond Future		Sell	41,999	0.00
R248 On 02/11/2017	Bond Future		Buy	41,999	0.00
R248 On 02/11/2017	Bond Future		Sell	41,999	0.00
R207 Bond Future					
R207 On 03/08/2017	Bond Future		Sell	1,450	0.00
R207 On 03/08/2017	Bond Future		Buy	1,450	0.00
R207 On 02/11/2017	Bond Future		Sell	1,450	0.00
R207 On 02/11/2017	Bond Future		Buy	1,450	0.00
R208 Bond Futures					
R208 On 03/08/2017	Bond Future		Sell	6	0.00
R208 On 03/08/2017	Bond Future		Buy	6	0.00
R208 On 03/08/2017	Bond Future		Buy	18	0.00
R208 On 03/08/2017	Bond Future		Sell	18	0.00
R208 On 03/08/2017	Bond Future		Sell	35	0.00
R208 On 03/08/2017	Bond Future		Buy	35	0.00
R208 On 03/08/2017	Bond Future		Buy	205	0.00
R208 On 03/08/2017	Bond Future		Sell	205	0.00
R208 On 03/08/2017	Bond Future		Buy	365	0.00
R208 On 03/08/2017	Bond Future		Sell	365	0.00
R208 On 03/08/2017	Bond Future		Sell	547	0.00
R208 On 03/08/2017	Bond Future		Buy	547	0.00
R208 On 03/08/2017	Bond Future		Buy	588	0.00
R208 On 03/08/2017	Bond Future		Sell	588	0.00
R208 On 03/08/2017	Bond Future		Buy	588	0.00
R208 On 03/08/2017	Bond Future		Sell	588	0.00
R208 On 03/08/2017	Bond Future		Sell	2,727	0.00
R208 On 03/08/2017	Bond Future		Buy	2,727	0.00
R208 On 02/11/2017	Bond Future		Sell	2,727	0.00
R208 On 02/11/2017	Bond Future		Buy	2,727	0.00
R209 Bond Future					
R209 On 02/11/2017	Bond Future		Sell	750	0.00

R209 On 02/11/2017	Bond Future	Buy	750	0.00
R209 On 02/11/2017	Bond Future	Buy	750	0.00
R209 On 02/11/2017	Bond Future	Sell	750	0.00
R209 On 03/08/2017	Bond Future	Sell	750	0.00
R209 On 03/08/2017	Bond Future	Buy	750	0.00
R209 On 03/08/2017	Bond Future	Buy	750	0.00
R209 On 03/08/2017	Bond Future	Sell	750	0.00
R209 On 02/11/2017	Bond Future	Buy	1,000	0.00
R209 On 02/11/2017	Bond Future	Sell	1,000	0.00
R209 On 02/11/2017	Bond Future	Sell	1,000	0.00
R209 On 02/11/2017	Bond Future	Buy	1,000	0.00
R209 On 02/11/2017	Bond Future	Sell	2,500	0.00
R209 On 02/11/2017	Bond Future	Buy	2,500	0.00
R209 On 03/08/2017	Bond Future	Buy	2,500	0.00
R209 On 03/08/2017	Bond Future	Sell	2,500	0.00
R209 On 02/11/2017	Bond Future	Sell	3,160	0.00
R209 On 02/11/2017	Bond Future	Buy	3,160	0.00
R209 On 03/08/2017	Bond Future	Buy	3,160	0.00
R209 On 03/08/2017	Bond Future	Sell	3,160	0.00

R212 Bond Future

R212 On 03/08/2017	Bond Future	Sell	11	0.00
R212 On 03/08/2017	Bond Future	Buy	11	0.00
R212 On 02/11/2017	Bond Future	Buy	11	0.00
R212 On 02/11/2017	Bond Future	Sell	11	0.00
R212 On 03/08/2017	Bond Future	Sell	14	0.00
R212 On 03/08/2017	Bond Future	Buy	14	0.00
R212 On 02/11/2017	Bond Future	Buy	14	0.00
R212 On 02/11/2017	Bond Future	Sell	14	0.00
R212 On 03/08/2017	Bond Future	Sell	75	0.00
R212 On 03/08/2017	Bond Future	Buy	75	0.00
R212 On 02/11/2017	Bond Future	Buy	75	0.00
R212 On 02/11/2017	Bond Future	Sell	75	0.00
R212 On 03/08/2017	Bond Future	Sell	84	0.00
R212 On 03/08/2017	Bond Future	Buy	84	0.00
R212 On 02/11/2017	Bond Future	Buy	84	0.00
R212 On 02/11/2017	Bond Future	Sell	84	0.00
R212 On 03/08/2017	Bond Future	Sell	89	0.00
R212 On 03/08/2017	Bond Future	Buy	89	0.00
R212 On 02/11/2017	Bond Future	Buy	89	0.00
R212 On 02/11/2017	Bond Future	Sell	89	0.00
R212 On 03/08/2017	Bond Future	Sell	108	0.00
R212 On 03/08/2017	Bond Future	Buy	108	0.00
R212 On 02/11/2017	Bond Future	Buy	108	0.00
R212 On 02/11/2017	Bond Future	Sell	108	0.00
R212 On 03/08/2017	Bond Future	Sell	142	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R212 On 03/08/2017	Bond Future		Buy	142	0.00
R212 On 02/11/2017	Bond Future		Buy	142	0.00
R212 On 02/11/2017	Bond Future		Sell	142	0.00
R212 On 03/08/2017	Bond Future		Sell	161	0.00
R212 On 03/08/2017	Bond Future		Buy	161	0.00
R212 On 02/11/2017	Bond Future		Buy	161	0.00
R212 On 02/11/2017	Bond Future		Sell	161	0.00
R212 On 03/08/2017	Bond Future		Sell	556	0.00
R212 On 03/08/2017	Bond Future		Buy	556	0.00
R212 On 02/11/2017	Bond Future		Buy	556	0.00
R212 On 02/11/2017	Bond Future		Sell	556	0.00
R212 On 03/08/2017	Bond Future		Sell	972	0.00
R212 On 03/08/2017	Bond Future		Buy	972	0.00
R212 On 02/11/2017	Bond Future		Buy	972	0.00
R212 On 02/11/2017	Bond Future		Sell	972	0.00
R212 On 03/08/2017	Bond Future		Buy	2,212	0.00
R212 On 03/08/2017	Bond Future		Sell	2,212	0.00
R212 On 02/11/2017	Bond Future		Sell	2,212	0.00
R212 On 02/11/2017	Bond Future		Buy	2,212	0.00
R213 Bond Future					
R213 On 02/11/2017	Bond Future		Sell	355	0.00
R213 On 02/11/2017	Bond Future		Buy	355	0.00
R213 On 02/11/2017	Bond Future		Sell	621	0.00
R213 On 02/11/2017	Bond Future		Buy	621	0.00
R213 On 02/11/2017	Bond Future		Buy	976	0.00
R213 On 02/11/2017	Bond Future		Sell	976	0.00
R213 On 03/08/2017	Bond Future		Buy	1,300	0.00
R213 On 03/08/2017	Bond Future		Sell	1,300	0.00
R213 On 02/11/2017	Bond Future		Sell	1,300	0.00
R213 On 02/11/2017	Bond Future		Buy	1,300	0.00
R214 Bond Future					
R214 On 03/08/2017	Bond Future		Buy	2,797	0.00
R214 On 03/08/2017	Bond Future		Sell	2,797	0.00
R214 On 02/11/2017	Bond Future		Buy	2,797	0.00
R214 On 02/11/2017	Bond Future		Sell	2,797	0.00
Grand Total for Daily Detailed Turnover:				262,572	0.00