



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 : 30/08/2017

TO DATE : 30/08/2017

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

Govi Total Return Index

GOVI On 02/11/2017	GOVI		Sell	1	0.00
GOVI On 02/11/2017	GOVI		Buy	1	0.00

R186 Bond Future

R186 On 02/11/2017	Bond Future		Sell	2	0.00
R186 On 02/11/2017	Bond Future		Buy	2	0.00
R186 On 02/11/2017	Bond Future		Sell	3	0.00
R186 On 02/11/2017	Bond Future		Buy	3	0.00
R186 On 02/11/2017	Bond Future		Buy	3	0.00
R186 On 02/11/2017	Bond Future		Sell	3	0.00
R186 On 02/11/2017	Bond Future		Buy	3	0.00
R186 On 02/11/2017	Bond Future		Sell	3	0.00
R186 On 02/11/2017	Bond Future		Sell	4	0.00
R186 On 02/11/2017	Bond Future		Buy	4	0.00

R186 On 02/11/2017	Bond Future	Sell	5	0.00
R186 On 02/11/2017	Bond Future	Buy	5	0.00
R186 On 02/11/2017	Bond Future	Sell	5	0.00
R186 On 02/11/2017	Bond Future	Buy	5	0.00
R186 On 02/11/2017	Bond Future	Buy	5	0.00
R186 On 02/11/2017	Bond Future	Sell	5	0.00
R186 On 02/11/2017	Bond Future	Sell	6	0.00
R186 On 02/11/2017	Bond Future	Buy	6	0.00
R186 On 02/11/2017	Bond Future	Sell	6	0.00
R186 On 02/11/2017	Bond Future	Buy	6	0.00
R186 On 02/11/2017	Bond Future	Sell	7	0.00
R186 On 02/11/2017	Bond Future	Buy	7	0.00
R186 On 02/11/2017	Bond Future	Sell	7	0.00
R186 On 02/11/2017	Bond Future	Buy	7	0.00
R186 On 02/11/2017	Bond Future	Buy	7	0.00
R186 On 02/11/2017	Bond Future	Sell	7	0.00
R186 On 02/11/2017	Bond Future	Buy	8	0.00
R186 On 02/11/2017	Bond Future	Sell	8	0.00
R186 On 02/11/2017	Bond Future	Buy	10	0.00
R186 On 02/11/2017	Bond Future	Sell	10	0.00
R186 On 02/11/2017	Bond Future	Sell	11	0.00
R186 On 02/11/2017	Bond Future	Buy	11	0.00
R186 On 02/11/2017	Bond Future	Buy	12	0.00
R186 On 02/11/2017	Bond Future	Sell	12	0.00
R186 On 02/11/2017	Bond Future	Sell	15	0.00
R186 On 02/11/2017	Bond Future	Buy	15	0.00
R186 On 02/11/2017	Bond Future	Sell	17	0.00
R186 On 02/11/2017	Bond Future	Buy	17	0.00
R186 On 02/11/2017	Bond Future	Sell	18	0.00
R186 On 02/11/2017	Bond Future	Buy	18	0.00
R186 On 02/11/2017	Bond Future	Sell	19	0.00
R186 On 02/11/2017	Bond Future	Buy	19	0.00
R186 On 02/11/2017	Bond Future	Sell	19	0.00
R186 On 02/11/2017	Bond Future	Buy	19	0.00
R186 On 02/11/2017	Bond Future	Sell	19	0.00
R186 On 02/11/2017	Bond Future	Buy	19	0.00
R186 On 02/11/2017	Bond Future	Sell	19	0.00
R186 On 02/11/2017	Bond Future	Buy	19	0.00
R186 On 02/11/2017	Bond Future	Sell	23	0.00
R186 On 02/11/2017	Bond Future	Buy	23	0.00
R186 On 02/11/2017	Bond Future	Buy	26	0.00
R186 On 02/11/2017	Bond Future	Sell	26	0.00
R186 On 02/11/2017	Bond Future	Buy	26	0.00
R186 On 02/11/2017	Bond Future	Sell	26	0.00
R186 On 02/11/2017	Bond Future	Buy	28	0.00
R186 On 02/11/2017	Bond Future	Sell	28	0.00
R186 On 02/11/2017	Bond Future	Sell	29	0.00
R186 On 02/11/2017	Bond Future	Buy	29	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017	Bond Future		Sell	30	0.00
R186 On 02/11/2017	Bond Future		Buy	30	0.00
R186 On 02/11/2017	Bond Future		Buy	30	0.00
R186 On 02/11/2017	Bond Future		Sell	30	0.00
R186 On 02/11/2017	Bond Future		Sell	31	0.00
R186 On 02/11/2017	Bond Future		Buy	31	0.00
R186 On 02/11/2017	Bond Future		Buy	32	0.00
R186 On 02/11/2017	Bond Future		Sell	32	0.00
R186 On 02/11/2017	Bond Future		Sell	35	0.00
R186 On 02/11/2017	Bond Future		Buy	35	0.00
R186 On 02/11/2017	Bond Future		Sell	36	0.00
R186 On 02/11/2017	Bond Future		Buy	36	0.00
R186 On 02/11/2017	Bond Future		Sell	37	0.00
R186 On 02/11/2017	Bond Future		Buy	37	0.00
R186 On 02/11/2017	Bond Future		Sell	39	0.00
R186 On 02/11/2017	Bond Future		Buy	39	0.00
R186 On 02/11/2017	Bond Future		Sell	42	0.00
R186 On 02/11/2017	Bond Future		Buy	42	0.00
R186 On 02/11/2017	Bond Future		Buy	42	0.00
R186 On 02/11/2017	Bond Future		Buy	42	0.00
R186 On 02/11/2017	Bond Future		Sell	42	0.00
R186 On 02/11/2017	Bond Future		Buy	43	0.00
R186 On 02/11/2017	Bond Future		Sell	43	0.00
R186 On 02/11/2017	Bond Future		Sell	48	0.00
R186 On 02/11/2017	Bond Future		Buy	48	0.00
R186 On 02/11/2017	Bond Future		Sell	49	0.00
R186 On 02/11/2017	Bond Future		Buy	49	0.00
R186 On 02/11/2017	Bond Future		Buy	61	0.00
R186 On 02/11/2017	Bond Future		Sell	61	0.00
R186 On 02/11/2017	Bond Future		Sell	64	0.00
R186 On 02/11/2017	Bond Future		Buy	64	0.00
R186 On 02/11/2017	Bond Future		Sell	67	0.00
R186 On 02/11/2017	Bond Future		Buy	67	0.00
R186 On 02/11/2017	Bond Future		Sell	74	0.00
R186 On 02/11/2017	Bond Future		Buy	74	0.00
R186 On 02/11/2017	Bond Future		Sell	78	0.00
R186 On 02/11/2017	Bond Future		Buy	78	0.00
R186 On 02/11/2017	Bond Future		Sell	125	0.00
R186 On 02/11/2017	Bond Future		Buy	125	0.00
R186 On 02/11/2017	Bond Future		Buy	125	0.00
R186 On 02/11/2017	Bond Future		Sell	125	0.00
R186 On 02/11/2017	Bond Future		Sell	153	0.00
R186 On 02/11/2017	Bond Future		Buy	153	0.00

R186 On 02/11/2017	Bond Future	Sell	250	0.00
R186 On 02/11/2017	Bond Future	Buy	250	0.00
R186 On 02/11/2017	Bond Future	Sell	254	0.00
R186 On 02/11/2017	Bond Future	Buy	254	0.00
R186 On 02/11/2017	Bond Future	Sell	285	0.00
R186 On 02/11/2017	Bond Future	Buy	285	0.00
R186 On 02/11/2017	Bond Future	Buy	285	0.00
R186 On 02/11/2017	Bond Future	Sell	285	0.00
R186 On 02/11/2017	Bond Future	Buy	285	0.00
R186 On 02/11/2017	Bond Future	Sell	285	0.00
R186 On 02/11/2017	Bond Future	Buy	285	0.00
R186 On 02/11/2017	Bond Future	Sell	285	0.00
R186 On 02/11/2017	Bond Future	Sell	298	0.00
R186 On 02/11/2017	Bond Future	Buy	298	0.00
R186 On 02/11/2017	Bond Future	Buy	336	0.00
R186 On 02/11/2017	Bond Future	Sell	336	0.00
R186 On 02/11/2017	Bond Future	Sell	358	0.00
R186 On 02/11/2017	Bond Future	Buy	358	0.00
R186 On 02/11/2017	Bond Future	Sell	461	0.00
R186 On 02/11/2017	Bond Future	Buy	461	0.00
R186 On 02/11/2017	Bond Future	Sell	480	0.00
R186 On 02/11/2017	Bond Future	Buy	480	0.00
R186 On 02/11/2017	Bond Future	Sell	530	0.00
R186 On 02/11/2017	Bond Future	Buy	530	0.00
R186 On 02/11/2017	Bond Future	Buy	530	0.00
R186 On 02/11/2017	Bond Future	Sell	530	0.00
R186 On 02/11/2017	Bond Future	Sell	876	0.00
R186 On 02/11/2017	Bond Future	Buy	876	0.00
R186 On 02/11/2017	Bond Future	Buy	1,975	0.00
R186 On 02/11/2017	Bond Future	Sell	1,975	0.00
R186 On 02/11/2017	Bond Future	Sell	2,000	0.00
R186 On 02/11/2017	Bond Future	Buy	2,000	0.00
R186 On 02/11/2017	Bond Future	Sell	2,000	0.00
R186 On 02/11/2017	Bond Future	Buy	2,000	0.00

R2023 Bond Future

R023 On 02/11/2017	Bond Future	Buy	12	0.00
R023 On 02/11/2017	Bond Future	Sell	12	0.00
R023 On 02/11/2017	Bond Future	Sell	12	0.00
R023 On 02/11/2017	Bond Future	Buy	12	0.00
R023 On 02/11/2017	Bond Future	Buy	370	0.00
R023 On 02/11/2017	Bond Future	Sell	370	0.00
R023 On 02/11/2017	Bond Future	Buy	370	0.00
R023 On 02/11/2017	Bond Future	Sell	370	0.00
R023 On 02/11/2017	Bond Future	Buy	370	0.00
R023 On 02/11/2017	Bond Future	Sell	370	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 02/11/2017	Bond Future		Sell	370	0.00
R023 On 02/11/2017	Bond Future		Buy	370	0.00
R2030 Bond Future					
2030 On 02/11/2017	Bond Future		Sell	246	0.00
2030 On 02/11/2017	Bond Future		Buy	246	0.00
2030 On 02/11/2017	Bond Future		Sell	246	0.00
2030 On 02/11/2017	Bond Future		Buy	246	0.00
2030 On 02/11/2017	Bond Future		Sell	246	0.00
2030 On 02/11/2017	Bond Future		Buy	246	0.00
2030 On 02/11/2017	Bond Future		Buy	246	0.00
2030 On 02/11/2017	Bond Future		Sell	246	0.00
R2035 Bond Future					
R035 On 02/11/2017	Bond Future		Buy	1,231	0.00
R035 On 02/11/2017	Bond Future		Sell	1,231	0.00
R2037 Bond Future					
2037 On 02/11/2017	Bond Future		Buy	7	0.00
2037 On 02/11/2017	Bond Future		Sell	7	0.00
2037 On 02/11/2017	Bond Future		Buy	7	0.00
2037 On 02/11/2017	Bond Future		Sell	7	0.00
R204 Bond Future					
R204 On 02/11/2017	Bond Future		Sell	391	0.00
R204 On 02/11/2017	Bond Future		Buy	391	0.00
R204 On 02/11/2017	Bond Future		Sell	391	0.00
R204 On 02/11/2017	Bond Future		Buy	391	0.00
R204 On 02/11/2017	Bond Future		Buy	391	0.00
R204 On 02/11/2017	Bond Future		Sell	391	0.00
R204 On 02/11/2017	Bond Future		Sell	391	0.00
R204 On 02/11/2017	Bond Future		Buy	391	0.00
R2040 Bond Future					
2040 On 02/11/2017	Bond Future		Sell	7	0.00
2040 On 02/11/2017	Bond Future		Buy	7	0.00
2040 On 02/11/2017	Bond Future		Buy	7	0.00
2040 On 02/11/2017	Bond Future		Sell	7	0.00
R2044 Bond Future					
2044 On 02/11/2017	Bond Future		Buy	200	0.00

2044 On 02/11/2017	Bond Future	Sell	200	0.00
--------------------	-------------	------	-----	------

R2048 Bond Future

R248 On 02/11/2017	Bond Future	Buy	37	0.00
R248 On 02/11/2017	Bond Future	Sell	37	0.00
R248 On 02/11/2017	Bond Future	Sell	37	0.00
R248 On 02/11/2017	Bond Future	Buy	37	0.00
R248 On 02/11/2017	Bond Future	Buy	200	0.00
R248 On 02/11/2017	Bond Future	Sell	200	0.00

R207 Bond Future

R207 On 02/11/2017	Bond Future	Buy	550	0.00
R207 On 02/11/2017	Bond Future	Sell	550	0.00
R207 On 02/11/2017	Bond Future	Buy	550	0.00
R207 On 02/11/2017	Bond Future	Sell	550	0.00
R207 On 02/11/2017	Bond Future	Sell	550	0.00
R207 On 02/11/2017	Bond Future	Buy	550	0.00
R207 On 02/11/2017	Bond Future	Buy	550	0.00
R207 On 02/11/2017	Bond Future	Sell	550	0.00
R207 On 02/11/2017	Bond Future	Buy	629	0.00
R207 On 02/11/2017	Bond Future	Sell	629	0.00

R208 Bond Futures

R208 On 02/11/2017	Bond Future	Sell	412	0.00
R208 On 02/11/2017	Bond Future	Buy	412	0.00
R208 On 02/11/2017	Bond Future	Sell	412	0.00
R208 On 02/11/2017	Bond Future	Buy	412	0.00
R208 On 02/11/2017	Bond Future	Sell	412	0.00
R208 On 02/11/2017	Bond Future	Buy	412	0.00
R208 On 02/11/2017	Bond Future	Buy	412	0.00
R208 On 02/11/2017	Bond Future	Sell	412	0.00

R209 Bond Future

R209 On 02/11/2017	Bond Future	Buy	1	0.00
R209 On 02/11/2017	Bond Future	Sell	1	0.00
R209 On 02/11/2017	Bond Future	Buy	3	0.00
R209 On 02/11/2017	Bond Future	Sell	3	0.00
R209 On 02/11/2017	Bond Future	Buy	11	0.00
R209 On 02/11/2017	Bond Future	Sell	11	0.00
R209 On 02/11/2017	Bond Future	Buy	11	0.00
R209 On 02/11/2017	Bond Future	Sell	11	0.00
R209 On 02/11/2017	Bond Future	Buy	27	0.00
R209 On 02/11/2017	Bond Future	Sell	27	0.00
R209 On 02/11/2017	Bond Future	Buy	83	0.00
R209 On 02/11/2017	Bond Future	Sell	83	0.00
R209 On 02/11/2017	Bond Future	Buy	223	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 02/11/2017	Bond Future		Sell	223	0.00
R209 On 02/11/2017	Bond Future		Buy	224	0.00
R209 On 02/11/2017	Bond Future		Sell	224	0.00
R209 On 02/11/2017	Bond Future		Buy	228	0.00
R209 On 02/11/2017	Bond Future		Sell	228	0.00
R209 On 02/11/2017	Bond Future		Buy	317	0.00
R209 On 02/11/2017	Bond Future		Sell	317	0.00
R209 On 02/11/2017	Bond Future		Buy	376	0.00
R209 On 02/11/2017	Bond Future		Sell	376	0.00
R209 On 02/11/2017	Bond Future		Sell	506	0.00
R209 On 02/11/2017	Bond Future		Buy	506	0.00
R209 On 02/11/2017	Bond Future		Sell	506	0.00
R209 On 02/11/2017	Bond Future		Buy	506	0.00
R209 On 02/11/2017	Bond Future		Buy	506	0.00
R209 On 02/11/2017	Bond Future		Sell	506	0.00
R209 On 02/11/2017	Bond Future		Sell	506	0.00
R209 On 02/11/2017	Bond Future		Buy	506	0.00
R209 On 02/11/2017	Bond Future		Buy	3,511	0.00
R209 On 02/11/2017	Bond Future		Sell	3,511	0.00
R209 On 02/11/2017	Bond Future		Buy	5,015	0.00
R209 On 02/11/2017	Bond Future		Sell	5,015	0.00
R214 Bond Future					
R214 On 02/11/2017	Bond Future		Sell	23	0.00
R214 On 02/11/2017	Bond Future		Buy	23	0.00
R214 On 02/11/2017	Bond Future		Sell	23	0.00
R214 On 02/11/2017	Bond Future		Buy	23	0.00
R214 On 02/11/2017	Bond Future		Buy	145	0.00
R214 On 02/11/2017	Bond Future		Sell	145	0.00
R214 On 02/11/2017	Bond Future		Buy	186	0.00
R214 On 02/11/2017	Bond Future		Sell	186	0.00
R214 On 02/11/2017	Bond Future		Buy	1,661	0.00
R214 On 02/11/2017	Bond Future		Sell	1,661	0.00
R214 On 02/11/2017	Bond Future		Sell	1,992	0.00
R214 On 02/11/2017	Bond Future		Buy	1,992	0.00
Grand Total for Daily Detailed Turnover:				39,419	0.00