



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 : 09/10/2017

TO DATE : 09/10/2017

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
GOVI On 02/11/2017	GOVI		Sell	1	0.00
GOVI On 02/11/2017	GOVI		Buy	1	0.00
GOVI On 02/11/2017	GOVI		Buy	2	0.00
GOVI On 02/11/2017	GOVI		Sell	2	0.00
GOVI On 02/11/2017	GOVI		Sell	2	0.00
GOVI On 02/11/2017	GOVI		Buy	2	0.00
GOVI On 02/11/2017	GOVI		Buy	2	0.00
GOVI On 02/11/2017	GOVI		Sell	2	0.00

I2033 Bond Future

2033 On 02/11/2017	Bond Future		Sell	55	0.00
2033 On 02/11/2017	Bond Future		Buy	55	0.00

I2050 Bond Future

2050 On 02/11/2017	Bond Future	Sell	140	0.00
2050 On 02/11/2017	Bond Future	Buy	140	0.00

R186 Bond Future

R186 On 02/11/2017	Bond Future	Sell	1	0.00
R186 On 02/11/2017	Bond Future	Buy	1	0.00
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	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	Buy	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	4	0.00
R186 On 02/11/2017	Bond Future	Buy	4	0.00
R186 On 02/11/2017	Bond Future	Sell	4	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	8	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	8	0.00
R186 On 02/11/2017	Bond Future	Sell	9	0.00
R186 On 02/11/2017	Bond Future	Buy	9	0.00
R186 On 02/11/2017	Bond Future	Sell	12	0.00
R186 On 02/11/2017	Bond Future	Buy	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	20	0.00
R186 On 02/11/2017	Bond Future	Buy	20	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	Sell	32	0.00
R186 On 02/11/2017	Bond Future	Buy	32	0.00
R186 On 02/11/2017	Bond Future	Sell	33	0.00
R186 On 02/11/2017	Bond Future	Buy	33	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017			Sell	38	0.00
R186 On 02/11/2017			Buy	38	0.00
R186 On 02/11/2017			Sell	39	0.00
R186 On 02/11/2017			Buy	39	0.00
R186 On 02/11/2017			Sell	61	0.00
R186 On 02/11/2017			Buy	61	0.00
R186 On 02/11/2017			Buy	307	0.00
R186 On 02/11/2017			Sell	307	0.00
R186 On 02/11/2017			Buy	370	0.00
R186 On 02/11/2017			Sell	370	0.00
R2023 Bond Future					
R023 On 02/11/2017			Sell	2	0.00
R023 On 02/11/2017			Buy	2	0.00
R023 On 02/11/2017			Sell	16	0.00
R023 On 02/11/2017			Buy	16	0.00
R023 On 02/11/2017			Sell	17	0.00
R023 On 02/11/2017			Buy	17	0.00
R023 On 02/11/2017			Sell	18	0.00
R023 On 02/11/2017			Buy	18	0.00
R023 On 02/11/2017			Sell	20	0.00
R023 On 02/11/2017			Buy	20	0.00
R023 On 02/11/2017			Sell	29	0.00
R023 On 02/11/2017			Buy	29	0.00
R023 On 02/11/2017			Sell	56	0.00
R023 On 02/11/2017			Buy	56	0.00
R023 On 02/11/2017			Sell	100	0.00
R023 On 02/11/2017			Buy	100	0.00
R023 On 02/11/2017			Buy	146	0.00
R023 On 02/11/2017			Sell	146	0.00
R2030 Bond Future					
2030 On 02/11/2017			Sell	17	0.00
2030 On 02/11/2017			Buy	17	0.00
2030 On 02/11/2017			Sell	28	0.00
2030 On 02/11/2017			Buy	28	0.00
2030 On 02/11/2017			Buy	45	0.00
2030 On 02/11/2017			Sell	45	0.00
R2032 Bond Future					
2032 On 02/11/2017			Sell	60	0.00

2032 On 02/11/2017	Bond Future	Buy	60	0.00
2032 On 02/11/2017	Bond Future	Sell	60	0.00
2032 On 02/11/2017	Bond Future	Buy	60	0.00
2032 On 02/11/2017	Bond Future	Sell	60	0.00
2032 On 02/11/2017	Bond Future	Buy	60	0.00
2032 On 02/11/2017	Bond Future	Sell	60	0.00
2032 On 02/11/2017	Bond Future	Buy	60	0.00

R2035 Bond Future

R035 On 02/11/2017	Bond Future	Sell	40	0.00
R035 On 02/11/2017	Bond Future	Buy	40	0.00
R035 On 02/11/2017	Bond Future	Sell	40	0.00
R035 On 02/11/2017	Bond Future	Buy	40	0.00
R035 On 02/11/2017	Bond Future	Sell	40	0.00
R035 On 02/11/2017	Bond Future	Buy	40	0.00
R035 On 02/11/2017	Bond Future	Sell	40	0.00
R035 On 02/11/2017	Bond Future	Buy	40	0.00

R2037 Bond Future

2037 On 02/11/2017	Bond Future	Sell	55	0.00
2037 On 02/11/2017	Bond Future	Buy	55	0.00
2037 On 02/11/2017	Bond Future	Sell	100	0.00
2037 On 02/11/2017	Bond Future	Buy	100	0.00
2037 On 02/11/2017	Bond Future	Buy	155	0.00
2037 On 02/11/2017	Bond Future	Sell	155	0.00

R204 Bond Future

R204 On 02/11/2017	Bond Future	Buy	632	0.00
R204 On 02/11/2017	Bond Future	Sell	632	0.00
R204 On 02/11/2017	Bond Future	Buy	632	0.00
R204 On 02/11/2017	Bond Future	Sell	632	0.00

R209 Bond Future

R209 On 02/11/2017	Bond Future	Buy	130	0.00
R209 On 02/11/2017	Bond Future	Sell	130	0.00

Grand Total for Daily Detailed Turnover:

3,825 0.00