



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 : 10/01/2017

TO DATE : 10/01/2017

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

R186 Bond Future

R186 On 02/02/2017	Bond Future		Buy	26	0.00
R186 On 02/02/2017	Bond Future		Sell	26	0.00
R186 On 02/02/2017	Bond Future		Sell	50	0.00
R186 On 02/02/2017	Bond Future		Sell	50	0.00
R186 On 02/02/2017	Bond Future		Buy	50	0.00
R186 On 02/02/2017	Bond Future		Buy	50	0.00
R186 On 02/02/2017	Bond Future		Buy	62	0.00
R186 On 02/02/2017	Bond Future		Sell	62	0.00
R186 On 02/02/2017	Bond Future		Buy	100	0.00
R186 On 02/02/2017	Bond Future		Sell	100	0.00
R186 On 02/02/2017	Bond Future		Buy	116	0.00
R186 On 02/02/2017	Bond Future		Sell	116	0.00
R186 On 02/02/2017	Bond Future		Buy	150	0.00
R186 On 02/02/2017	Bond Future		Sell	150	0.00

R186 On 02/02/2017	Bond Future	Buy	188	0.00
R186 On 02/02/2017	Bond Future	Sell	188	0.00
R186 On 02/02/2017	Bond Future	Buy	241	0.00
R186 On 02/02/2017	Bond Future	Sell	241	0.00
R186 On 02/02/2017	Bond Future	Buy	280	0.00
R186 On 02/02/2017	Bond Future	Sell	280	0.00
R186 On 02/02/2017	Bond Future	Buy	444	0.00
R186 On 02/02/2017	Bond Future	Sell	444	0.00
R186 On 02/02/2017	Bond Future	Buy	543	0.00
R186 On 02/02/2017	Bond Future	Sell	543	0.00
R186 On 02/02/2017	Bond Future	Sell	2,050	0.00
R186 On 02/02/2017	Bond Future	Buy	2,050	0.00
R186 On 02/02/2017	Bond Future	Sell	2,050	0.00
R186 On 02/02/2017	Bond Future	Buy	2,050	0.00

R2023 Bond Future

R023 On 02/02/2017	Bond Future	Sell	2	0.00
R023 On 02/02/2017	Bond Future	Buy	2	0.00

R2030 Bond Future

2030 On 02/02/2017	Bond Future	Buy	4,900	0.00
2030 On 02/02/2017	Bond Future	Sell	4,900	0.00
2030 On 02/02/2017	Bond Future	Sell	4,900	0.00
2030 On 02/02/2017	Bond Future	Buy	4,900	0.00

R207 Bond Future

R207 On 02/02/2017	Bond Future	Buy	206	0.00
R207 On 02/02/2017	Bond Future	Sell	206	0.00
R207 On 02/02/2017	Bond Future	Sell	206	0.00
R207 On 02/02/2017	Bond Future	Buy	206	0.00

R209 Bond Future

R209 On 02/02/2017	Bond Future	Sell	28	0.00
R209 On 02/02/2017	Bond Future	Buy	28	0.00

Grand Total for Daily Detailed Turnover:

16,592 0.00