



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 : 06/03/2017

TO DATE : 06/03/2017

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

Govi Total Return Index

GOVI On 04/05/2017	GOVI		Buy	1	0.00
GOVI On 04/05/2017	GOVI		Sell	1	0.00
GOVI On 04/05/2017	GOVI		Sell	1	0.00
GOVI On 04/05/2017	GOVI		Buy	1	0.00

I2025 Bond Future

2025 On 04/05/2017	Bond Future		Sell	43	0.00
2025 On 04/05/2017	Bond Future		Buy	43	0.00
2025 On 04/05/2017	Bond Future		Sell	68	0.00
2025 On 04/05/2017	Bond Future		Buy	68	0.00
2025 On 04/05/2017	Bond Future		Sell	273	0.00
2025 On 04/05/2017	Bond Future		Buy	273	0.00
2025 On 04/05/2017	Bond Future		Sell	400	0.00
2025 On 04/05/2017	Bond Future		Buy	400	0.00

2025 On 04/05/2017	Bond Future	Buy	784	0.00
2025 On 04/05/2017	Bond Future	Sell	784	0.00

I2046 Bond Future

2046 On 04/05/2017	Bond Future	Buy	460	0.00
2046 On 04/05/2017	Bond Future	Sell	460	0.00

R186 Bond Future

R186 On 04/05/2017	Bond Future	Sell	25	0.00
R186 On 04/05/2017	Bond Future	Buy	25	0.00
R186 On 04/05/2017	Bond Future	Sell	53	0.00
R186 On 04/05/2017	Bond Future	Buy	53	0.00
R186 On 04/05/2017	Bond Future	Sell	60	0.00
R186 On 04/05/2017	Bond Future	Buy	60	0.00
R186 On 04/05/2017	Bond Future	Sell	71	0.00
R186 On 04/05/2017	Bond Future	Buy	71	0.00
R186 On 04/05/2017	Bond Future	Sell	100	0.00
R186 On 04/05/2017	Bond Future	Buy	100	0.00
R186 On 04/05/2017	Bond Future	Sell	100	0.00
R186 On 04/05/2017	Bond Future	Buy	100	0.00
R186 On 04/05/2017	Bond Future	Sell	297	0.00
R186 On 04/05/2017	Bond Future	Buy	297	0.00
R186 On 04/05/2017	Bond Future	Sell	595	0.00
R186 On 04/05/2017	Bond Future	Buy	595	0.00
R186 On 04/05/2017	Bond Future	Sell	1,076	0.00
R186 On 04/05/2017	Bond Future	Buy	1,076	0.00

R2030 Bond Future

2030 On 04/05/2017	Bond Future	Buy	2	0.00
2030 On 04/05/2017	Bond Future	Sell	2	0.00
2030 On 04/05/2017	Bond Future	Buy	2	0.00
2030 On 04/05/2017	Bond Future	Sell	2	0.00
2030 On 04/05/2017	Bond Future	Sell	2	0.00
2030 On 04/05/2017	Bond Future	Buy	2	0.00
2030 On 04/05/2017	Bond Future	Buy	3	0.00
2030 On 04/05/2017	Bond Future	Sell	3	0.00
2030 On 04/05/2017	Bond Future	Buy	10	0.00
2030 On 04/05/2017	Bond Future	Sell	10	0.00
2030 On 04/05/2017	Bond Future	Buy	77	0.00
2030 On 04/05/2017	Bond Future	Sell	77	0.00
2030 On 04/05/2017	Bond Future	Buy	104	0.00
2030 On 04/05/2017	Bond Future	Sell	104	0.00
2030 On 04/05/2017	Bond Future	Buy	194	0.00
2030 On 04/05/2017	Bond Future	Sell	194	0.00

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

Grand Total for Daily Detailed Turnover:**4,801****0.00**