



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/03/2017

TO DATE : 24/03/2017

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### I2046 Bond Future

2046 On 04/05/2017	Bond Future		Buy	50	0.00
2046 On 04/05/2017	Bond Future		Sell	50	0.00

#### New Inflation Linked Index

IGOV On 03/08/2017	Index Future		Buy	2	0.00
IGOV On 03/08/2017	Index Future		Sell	2	0.00
IGOV On 03/08/2017	Index Future		Buy	4	0.00
IGOV On 03/08/2017	Index Future		Sell	4	0.00
IGOV On 03/08/2017	Index Future		Buy	16	0.00
IGOV On 03/08/2017	Index Future		Sell	16	0.00
IGOV On 03/08/2017	Index Future		Buy	28	0.00
IGOV On 03/08/2017	Index Future		Sell	28	0.00
IGOV On 03/08/2017	Index Future		Buy	65	0.00
IGOV On 03/08/2017	Index Future		Sell	65	0.00

IGOV On 03/08/2017	Index Future	Sell	115	0.00
IGOV On 03/08/2017	Index Future	Buy	115	0.00

**R186 Bond Future**

R186 On 04/05/2017	Bond Future	Sell	1	0.00
R186 On 04/05/2017	Bond Future	Buy	1	0.00
R186 On 04/05/2017	Bond Future	Buy	1	0.00
R186 On 04/05/2017	Bond Future	Sell	1	0.00
R186 On 04/05/2017	Bond Future	Buy	1	0.00
R186 On 04/05/2017	Bond Future	Sell	1	0.00
R186 On 04/05/2017	Bond Future	Buy	1	0.00
R186 On 04/05/2017	Bond Future	Sell	1	0.00
R186 On 04/05/2017	Bond Future	Buy	2	0.00
R186 On 04/05/2017	Bond Future	Sell	2	0.00
R186 On 04/05/2017	Bond Future	Buy	2	0.00
R186 On 04/05/2017	Bond Future	Sell	2	0.00
R186 On 04/05/2017	Bond Future	Buy	2	0.00
R186 On 04/05/2017	Bond Future	Sell	2	0.00
R186 On 04/05/2017	Bond Future	Sell	3	0.00
R186 On 04/05/2017	Bond Future	Buy	3	0.00
R186 On 04/05/2017	Bond Future	Buy	3	0.00
R186 On 04/05/2017	Bond Future	Sell	3	0.00
R186 On 04/05/2017	Bond Future	Buy	4	0.00
R186 On 04/05/2017	Bond Future	Sell	4	0.00
R186 On 04/05/2017	Bond Future	Buy	4	0.00
R186 On 04/05/2017	Bond Future	Sell	4	0.00
R186 On 04/05/2017	Bond Future	Sell	5	0.00
R186 On 04/05/2017	Bond Future	Buy	5	0.00
R186 On 04/05/2017	Bond Future	Sell	5	0.00
R186 On 04/05/2017	Bond Future	Buy	5	0.00
R186 On 04/05/2017	Bond Future	Buy	9	0.00
R186 On 04/05/2017	Bond Future	Sell	9	0.00
R186 On 04/05/2017	Bond Future	Buy	9	0.00
R186 On 04/05/2017	Bond Future	Sell	9	0.00
R186 On 04/05/2017	Bond Future	Buy	9	0.00
R186 On 04/05/2017	Bond Future	Sell	9	0.00
R186 On 04/05/2017	Bond Future	Sell	10	0.00
R186 On 04/05/2017	Bond Future	Buy	10	0.00
R186 On 04/05/2017	Bond Future	Sell	11	0.00
R186 On 04/05/2017	Bond Future	Buy	11	0.00
R186 On 04/05/2017	Bond Future	Buy	14	0.00
R186 On 04/05/2017	Bond Future	Sell	14	0.00
R186 On 04/05/2017	Bond Future	Buy	19	0.00
R186 On 04/05/2017	Bond Future	Sell	19	0.00
R186 On 04/05/2017	Bond Future	Sell	21	0.00
R186 On 04/05/2017	Bond Future	Buy	21	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017			Buy	22	0.00
R186 On 04/05/2017			Sell	22	0.00
R186 On 04/05/2017			Buy	22	0.00
R186 On 04/05/2017			Sell	22	0.00
R186 On 04/05/2017			Sell	24	0.00
R186 On 04/05/2017			Buy	24	0.00
R186 On 04/05/2017			Sell	27	0.00
R186 On 04/05/2017			Buy	27	0.00
R186 On 04/05/2017			Sell	28	0.00
R186 On 04/05/2017			Buy	28	0.00
R186 On 04/05/2017			Sell	50	0.00
R186 On 04/05/2017			Buy	50	0.00
R186 On 04/05/2017			Sell	76	0.00
R186 On 04/05/2017			Buy	76	0.00
R186 On 04/05/2017			Buy	76	0.00
R186 On 04/05/2017			Sell	76	0.00
R186 On 04/05/2017			Sell	99	0.00
R186 On 04/05/2017			Buy	99	0.00
R186 On 04/05/2017			Sell	112	0.00
R186 On 04/05/2017			Buy	112	0.00
R186 On 04/05/2017			Sell	250	0.00
R186 On 04/05/2017			Buy	250	0.00
R186 On 04/05/2017			Buy	300	0.00
R186 On 04/05/2017			Sell	300	0.00
<b>R204 Bond Future</b>					
R204 On 04/05/2017			Buy	30	0.00
R204 On 04/05/2017			Sell	30	0.00
<b>R207 Bond Future</b>					
R207 On 04/05/2017			Buy	100	0.00
R207 On 04/05/2017			Sell	100	0.00
R207 On 04/05/2017			Sell	100	0.00
R207 On 04/05/2017			Buy	100	0.00
<b>R209 Bond Future</b>					
R209 On 04/05/2017			Sell	14	0.00
R209 On 04/05/2017			Buy	14	0.00
R209 On 04/05/2017			Sell	14	0.00
R209 On 04/05/2017			Buy	14	0.00
R209 On 02/11/2017	8.30	Call	Buy	20	0.00

R209 On 02/11/2017	Bond Future	8.30	Call	Sell	20	0.00
R209 On 02/11/2017	Bond Future	9.00	Call	Sell	20	0.00
R209 On 02/11/2017	Bond Future	9.00	Call	Buy	20	0.00
R209 On 02/11/2017	Bond Future	10.00	Put	Buy	24	0.00
R209 On 02/11/2017	Bond Future	10.00	Put	Sell	24	0.00
R209 On 04/05/2017	Bond Future			Buy	200	0.00
R209 On 04/05/2017	Bond Future			Buy	200	0.00
R209 On 04/05/2017	Bond Future			Sell	200	0.00
R209 On 04/05/2017	Bond Future			Sell	200	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	Buy	928	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	Sell	928	0.00
R209 On 02/11/2017	Bond Future	9.00	Call	Sell	928	0.00
R209 On 02/11/2017	Bond Future	9.00	Call	Buy	928	0.00
R209 On 02/11/2017	Bond Future	10.00	Put	Buy	1,114	0.00
R209 On 02/11/2017	Bond Future	10.00	Put	Sell	1,114	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	Buy	1,852	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	Sell	1,852	0.00
R209 On 02/11/2017	Bond Future	9.00	Call	Sell	1,852	0.00
R209 On 02/11/2017	Bond Future	9.00	Call	Buy	1,852	0.00
R209 On 02/11/2017	Bond Future	10.00	Put	Buy	2,222	0.00
R209 On 02/11/2017	Bond Future	10.00	Put	Sell	2,222	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	Sell	2,800	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	Buy	2,800	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	Sell	2,800	0.00
R209 On 02/11/2017	Bond Future	8.30	Call	Buy	2,800	0.00
R209 On 02/11/2017	Bond Future	9.00	Call	Sell	2,800	0.00
R209 On 02/11/2017	Bond Future	9.00	Call	Buy	2,800	0.00
R209 On 02/11/2017	Bond Future	9.00	Call	Buy	2,800	0.00
R209 On 02/11/2017	Bond Future	9.00	Call	Sell	2,800	0.00
R209 On 02/11/2017	Bond Future	10.00	Put	Sell	3,360	0.00
R209 On 02/11/2017	Bond Future	10.00	Put	Buy	3,360	0.00
R209 On 02/11/2017	Bond Future	10.00	Put	Sell	3,360	0.00
R209 On 02/11/2017	Bond Future	10.00	Put	Buy	3,360	0.00

**R213 Bond Future**

R213 On 04/05/2017	Bond Future			Buy	480	0.00
R213 On 04/05/2017	Bond Future			Sell	480	0.00
R213 On 04/05/2017	Bond Future			Sell	480	0.00
R213 On 04/05/2017	Bond Future			Buy	480	0.00

**Grand Total for Daily Detailed Turnover: 30,000 0.00**