



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 : 18/04/2017

TO DATE : 18/04/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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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
GOVI On 04/05/2017	GOVI		Sell	1	0.00
GOVI On 04/05/2017	GOVI		Buy	1	0.00

R186 Bond Future

R186 On 03/08/2017	Bond Future		Buy	8	0.00
R186 On 03/08/2017	Bond Future		Sell	8	0.00
R186 On 03/08/2017	Bond Future		Sell	8	0.00
R186 On 03/08/2017	Bond Future		Buy	8	0.00
R186 On 04/05/2017	Bond Future		Sell	200	0.00
R186 On 04/05/2017	Bond Future		Buy	200	0.00

R186 On 04/05/2017	Bond Future	Sell	200	0.00
R186 On 04/05/2017	Bond Future	Buy	200	0.00
R204 Bond Future				
R204 On 04/05/2017	Bond Future	Buy	50	0.00
R204 On 04/05/2017	Bond Future	Sell	50	0.00
R204 On 04/05/2017	Bond Future	Buy	50	0.00
R204 On 04/05/2017	Bond Future	Sell	50	0.00
R204 On 04/05/2017	Bond Future	Buy	70	0.00
R204 On 04/05/2017	Bond Future	Sell	70	0.00
R204 On 04/05/2017	Bond Future	Buy	250	0.00
R204 On 04/05/2017	Bond Future	Sell	250	0.00
R204 On 04/05/2017	Bond Future	Sell	250	0.00
R204 On 04/05/2017	Bond Future	Buy	250	0.00
R2040 Bond Future				
2040 On 04/05/2017	Bond Future	Buy	1,700	0.00
2040 On 04/05/2017	Bond Future	Sell	1,700	0.00
R2048 Bond Future				
R248 On 04/05/2017	Bond Future	Sell	3,000	0.00
R248 On 04/05/2017	Bond Future	Buy	3,000	0.00
R248 On 04/05/2017	Bond Future	Sell	3,000	0.00
R248 On 04/05/2017	Bond Future	Buy	3,000	0.00
R248 On 04/05/2017	Bond Future	Sell	3,000	0.00
R248 On 04/05/2017	Bond Future	Buy	3,000	0.00
R209 Bond Future				
R209 On 03/08/2017	Bond Future	Buy	12	0.00
R209 On 03/08/2017	Bond Future	Sell	12	0.00
R209 On 03/08/2017	Bond Future	Buy	12	0.00
R209 On 03/08/2017	Bond Future	Sell	12	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	Buy	200	0.00
R209 On 04/05/2017	Bond Future	Sell	200	0.00
R213 Bond Future				
R213 On 03/08/2017	Bond Future	Sell	20	0.00
R213 On 03/08/2017	Bond Future	Buy	20	0.00
R213 On 03/08/2017	Bond Future	Sell	20	0.00
R213 On 03/08/2017	Bond Future	Buy	20	0.00
Grand Total for Daily Detailed Turnover:			12,253	0.00