



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 : 05/06/2017

TO DATE : 05/06/2017

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

All Bond Index

ALBI On 03/08/2017	Index Future		Sell	1	0.00
ALBI On 03/08/2017	Index Future		Buy	1	0.00

Govi Total Return Index

GOVI On 03/08/2017	GOVI		Buy	1	0.00
GOVI On 03/08/2017	GOVI		Sell	1	0.00
GOVI On 03/08/2017	GOVI		Buy	1	0.00
GOVI On 03/08/2017	GOVI		Sell	1	0.00
GOVI On 03/08/2017	GOVI		Sell	1	0.00
GOVI On 03/08/2017	GOVI		Buy	1	0.00

R186 Bond Future

R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Buy	10	0.00
R186 On 03/08/2017	Bond Future		Sell	10	0.00
R186 On 03/08/2017	Bond Future		Buy	10	0.00
R186 On 03/08/2017	Bond Future		Sell	10	0.00
R186 On 03/08/2017	Bond Future		Buy	10	0.00
R186 On 03/08/2017	Bond Future		Sell	10	0.00
R186 On 03/08/2017	Bond Future		Buy	11	0.00
R186 On 03/08/2017	Bond Future		Sell	11	0.00
R186 On 03/08/2017	Bond Future		Buy	13	0.00
R186 On 03/08/2017	Bond Future		Sell	13	0.00
R186 On 03/08/2017	Bond Future		Buy	14	0.00
R186 On 03/08/2017	Bond Future		Sell	14	0.00
R186 On 03/08/2017	Bond Future		Buy	15	0.00
R186 On 03/08/2017	Bond Future		Sell	15	0.00
R186 On 03/08/2017	Bond Future		Buy	16	0.00
R186 On 03/08/2017	Bond Future		Sell	16	0.00
R186 On 03/08/2017	Bond Future		Buy	19	0.00
R186 On 03/08/2017	Bond Future		Sell	19	0.00
R186 On 03/08/2017	Bond Future		Sell	20	0.00
R186 On 03/08/2017	Bond Future		Buy	20	0.00
R186 On 03/08/2017	Bond Future		Buy	20	0.00
R186 On 03/08/2017	Bond Future		Sell	20	0.00
R186 On 03/08/2017	Bond Future		Buy	21	0.00
R186 On 03/08/2017	Bond Future		Sell	21	0.00
R186 On 03/08/2017	Bond Future		Buy	22	0.00
R186 On 03/08/2017	Bond Future		Sell	22	0.00
R186 On 03/08/2017	Bond Future		Buy	26	0.00
R186 On 03/08/2017	Bond Future		Sell	26	0.00
R186 On 03/08/2017	Bond Future		Buy	28	0.00
R186 On 03/08/2017	Bond Future		Sell	28	0.00
R186 On 03/08/2017	Bond Future		Buy	31	0.00
R186 On 03/08/2017	Bond Future		Sell	31	0.00
R186 On 03/08/2017	Bond Future		Buy	37	0.00
R186 On 03/08/2017	Bond Future		Sell	37	0.00
R186 On 03/08/2017	Bond Future		Buy	38	0.00
R186 On 03/08/2017	Bond Future		Sell	38	0.00
R186 On 03/08/2017	Bond Future		Sell	50	0.00
R186 On 03/08/2017	Bond Future		Buy	50	0.00
R186 On 03/08/2017	Bond Future		Sell	50	0.00
R186 On 03/08/2017	Bond Future		Buy	50	0.00
R186 On 03/08/2017	Bond Future		Sell	50	0.00
R186 On 03/08/2017	Bond Future		Buy	50	0.00

R186 On 03/08/2017	Bond Future	Buy	51	0.00
R186 On 03/08/2017	Bond Future	Sell	51	0.00
R186 On 03/08/2017	Bond Future	Sell	52	0.00
R186 On 03/08/2017	Bond Future	Buy	52	0.00
R186 On 03/08/2017	Bond Future	Buy	74	0.00
R186 On 03/08/2017	Bond Future	Sell	74	0.00
R186 On 03/08/2017	Bond Future	Buy	81	0.00
R186 On 03/08/2017	Bond Future	Sell	81	0.00
R186 On 03/08/2017	Bond Future	Sell	100	0.00
R186 On 03/08/2017	Bond Future	Buy	100	0.00
R186 On 03/08/2017	Bond Future	Sell	100	0.00
R186 On 03/08/2017	Bond Future	Buy	100	0.00
R186 On 03/08/2017	Bond Future	Sell	100	0.00
R186 On 03/08/2017	Bond Future	Buy	100	0.00
R186 On 03/08/2017	Bond Future	Sell	100	0.00
R186 On 03/08/2017	Bond Future	Buy	100	0.00
R186 On 03/08/2017	Bond Future	Sell	110	0.00
R186 On 03/08/2017	Bond Future	Buy	110	0.00
R186 On 03/08/2017	Bond Future	Buy	125	0.00
R186 On 03/08/2017	Bond Future	Sell	125	0.00
R186 On 03/08/2017	Bond Future	Sell	150	0.00
R186 On 03/08/2017	Bond Future	Buy	150	0.00
R186 On 03/08/2017	Bond Future	Sell	150	0.00
R186 On 03/08/2017	Bond Future	Buy	150	0.00
R186 On 03/08/2017	Bond Future	Sell	150	0.00
R186 On 03/08/2017	Bond Future	Buy	150	0.00
R186 On 03/08/2017	Bond Future	Buy	150	0.00
R186 On 03/08/2017	Bond Future	Buy	185	0.00
R186 On 03/08/2017	Bond Future	Sell	185	0.00
R186 On 03/08/2017	Bond Future	Sell	250	0.00
R186 On 03/08/2017	Bond Future	Buy	250	0.00
R186 On 03/08/2017	Bond Future	Buy	264	0.00
R186 On 03/08/2017	Bond Future	Sell	264	0.00
R186 On 03/08/2017	Bond Future	Buy	271	0.00
R186 On 03/08/2017	Bond Future	Sell	271	0.00
R186 On 03/08/2017	Bond Future	Buy	312	0.00
R186 On 03/08/2017	Bond Future	Sell	312	0.00
R186 On 03/08/2017	Bond Future	Buy	333	0.00
R186 On 03/08/2017	Bond Future	Sell	333	0.00
R186 On 03/08/2017	Bond Future	Buy	366	0.00
R186 On 03/08/2017	Bond Future	Sell	366	0.00
R186 On 03/08/2017	Bond Future	Buy	464	0.00
R186 On 03/08/2017	Bond Future	Sell	464	0.00
R186 On 03/08/2017	Bond Future	Buy	666	0.00
R186 On 03/08/2017	Bond Future	Sell	666	0.00
R186 On 03/08/2017	Bond Future	Buy	829	0.00
R186 On 03/08/2017	Bond Future	Sell	829	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017			Buy	1,135	0.00
R186 On 03/08/2017			Sell	1,135	0.00
R186 On 03/08/2017			Buy	1,458	0.00
R186 On 03/08/2017			Sell	1,458	0.00
R186 On 03/08/2017			Buy	3,000	0.00
R186 On 03/08/2017			Sell	3,000	0.00
R186 On 03/08/2017			Sell	3,000	0.00
R186 On 03/08/2017			Buy	3,000	0.00
R202 Bond Future					
R202 On 03/08/2017			Buy	10	0.00
R202 On 03/08/2017			Sell	10	0.00
R209 Bond Future					
R209 On 03/08/2017			Buy	30	0.00
R209 On 03/08/2017			Sell	30	0.00
Grand Total for Daily Detailed Turnover:				14,530	0.00