



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 : 30/06/2017

TO DATE : 30/06/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 03/08/2017			Sell	62	0.00
2038 On 03/08/2017			Buy	62	0.00
2038 On 03/08/2017			Sell	62	0.00
2038 On 03/08/2017			Buy	62	0.00
I2050 Bond Future					
2050 On 03/08/2017			Sell	19	0.00
2050 On 03/08/2017			Buy	19	0.00
2050 On 03/08/2017			Sell	33	0.00
2050 On 03/08/2017			Buy	33	0.00
2050 On 03/08/2017			Sell	80	0.00
2050 On 03/08/2017			Buy	80	0.00
2050 On 03/08/2017			Buy	132	0.00
2050 On 03/08/2017			Sell	132	0.00

New Inflation Linked Index

IGOV On 03/08/2017	Index Future	Buy	23	0.00
IGOV On 03/08/2017	Index Future	Sell	23	0.00

R186 Bond Future

R186 On 03/08/2017	Bond Future	Sell	2	0.00
R186 On 03/08/2017	Bond Future	Buy	2	0.00
R186 On 03/08/2017	Bond Future	Sell	5	0.00
R186 On 03/08/2017	Bond Future	Buy	5	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	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Buy	10	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	Sell	21	0.00
R186 On 03/08/2017	Bond Future	Buy	21	0.00
R186 On 03/08/2017	Bond Future	Sell	23	0.00
R186 On 03/08/2017	Bond Future	Buy	23	0.00
R186 On 03/08/2017	Bond Future	Sell	24	0.00
R186 On 03/08/2017	Bond Future	Buy	24	0.00
R186 On 03/08/2017	Bond Future	Sell	30	0.00
R186 On 03/08/2017	Bond Future	Buy	30	0.00
R186 On 03/08/2017	Bond Future	Sell	32	0.00
R186 On 03/08/2017	Bond Future	Buy	32	0.00
R186 On 03/08/2017	Bond Future	Sell	46	0.00
R186 On 03/08/2017	Bond Future	Buy	46	0.00
R186 On 03/08/2017	Bond Future	Sell	90	0.00
R186 On 03/08/2017	Bond Future	Buy	90	0.00
R186 On 03/08/2017	Bond Future	Sell	137	0.00
R186 On 03/08/2017	Bond Future	Buy	137	0.00
R186 On 03/08/2017	Bond Future	Sell	137	0.00
R186 On 03/08/2017	Bond Future	Buy	137	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	152	0.00
R186 On 03/08/2017	Bond Future	Buy	152	0.00
R186 On 03/08/2017	Bond Future	Buy	173	0.00
R186 On 03/08/2017	Bond Future	Sell	173	0.00
R186 On 03/08/2017	Bond Future	Sell	190	0.00
R186 On 03/08/2017	Bond Future	Buy	190	0.00
R186 On 03/08/2017	Bond Future	Buy	190	0.00
R186 On 03/08/2017	Bond Future	Sell	190	0.00
R186 On 03/08/2017	Bond Future	Sell	240	0.00
R186 On 03/08/2017	Bond Future	Buy	240	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Buy	270	0.00
R186 On 03/08/2017	Bond Future		Sell	270	0.00
R186 On 03/08/2017	Bond Future		Sell	422	0.00
R186 On 03/08/2017	Bond Future		Buy	422	0.00
R186 On 03/08/2017	Bond Future		Buy	422	0.00
R186 On 03/08/2017	Bond Future		Sell	422	0.00
R186 On 03/08/2017	Bond Future		Buy	422	0.00
R186 On 03/08/2017	Bond Future		Sell	422	0.00
R186 On 03/08/2017	Bond Future		Sell	2,860	0.00
R186 On 03/08/2017	Bond Future		Buy	2,860	0.00
R186 On 03/08/2017	Bond Future		Sell	2,860	0.00
R186 On 03/08/2017	Bond Future		Buy	2,860	0.00
R2035 Bond Future					
R035 On 03/08/2017	Bond Future		Buy	62	0.00
R035 On 03/08/2017	Bond Future		Sell	62	0.00
R035 On 03/08/2017	Bond Future		Sell	62	0.00
R035 On 03/08/2017	Bond Future		Buy	62	0.00
R035 On 03/08/2017	Bond Future		Buy	428	0.00
R035 On 03/08/2017	Bond Future		Sell	428	0.00
R207 Bond Future					
R207 On 03/08/2017	Bond Future		Sell	418	0.00
R207 On 03/08/2017	Bond Future		Buy	418	0.00
R209 Bond Future					
R209 On 03/08/2017	Bond Future		Sell	100	0.00
R209 On 03/08/2017	Bond Future		Buy	100	0.00
Grand Total for Daily Detailed Turnover:				10,419	0.00