



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 : 09/11/2016

TO DATE : 09/11/2016

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

I2038 Bond Future

2038 On 02/02/2017	Bond Future		Buy	17	0.00
2038 On 02/02/2017	Bond Future		Sell	17	0.00
2038 On 02/02/2017	Bond Future		Sell	17	0.00
2038 On 02/02/2017	Bond Future		Buy	17	0.00

R186 Bond Future

R186 On 02/02/2017	Bond Future		Sell	2	0.00
R186 On 02/02/2017	Bond Future		Buy	2	0.00
R186 On 02/02/2017	Bond Future		Buy	2	0.00
R186 On 02/02/2017	Bond Future		Sell	2	0.00
R186 On 02/02/2017	Bond Future		Sell	6	0.00
R186 On 02/02/2017	Bond Future		Buy	6	0.00
R186 On 02/02/2017	Bond Future		Sell	10	0.00
R186 On 02/02/2017	Bond Future		Buy	10	0.00

R186 On 02/02/2017	Bond Future	Sell	25	0.00
R186 On 02/02/2017	Bond Future	Buy	25	0.00
R186 On 02/02/2017	Bond Future	Sell	25	0.00
R186 On 02/02/2017	Bond Future	Buy	25	0.00
R186 On 02/02/2017	Bond Future	Buy	42	0.00
R186 On 02/02/2017	Bond Future	Sell	42	0.00
R186 On 02/02/2017	Bond Future	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Buy	54	0.00
R186 On 02/02/2017	Bond Future	Buy	54	0.00
R186 On 02/02/2017	Bond Future	Sell	54	0.00
R186 On 02/02/2017	Bond Future	Buy	69	0.00
R186 On 02/02/2017	Bond Future	Sell	69	0.00
R186 On 02/02/2017	Bond Future	Buy	246	0.00
R186 On 02/02/2017	Bond Future	Sell	246	0.00
R186 On 02/02/2017	Bond Future	Buy	567	0.00
R186 On 02/02/2017	Bond Future	Sell	567	0.00
R186 On 02/02/2017	Bond Future	Sell	978	0.00
R186 On 02/02/2017	Bond Future	Buy	978	0.00

R2023 Bond Future

R023 On 02/02/2017	Bond Future	Sell	2	0.00
R023 On 02/02/2017	Bond Future	Buy	2	0.00
R023 On 02/02/2017	Bond Future	Sell	3	0.00
R023 On 02/02/2017	Bond Future	Buy	3	0.00
R023 On 02/02/2017	Bond Future	Sell	5	0.00
R023 On 02/02/2017	Bond Future	Buy	5	0.00
R023 On 02/02/2017	Bond Future	Sell	7	0.00
R023 On 02/02/2017	Bond Future	Buy	7	0.00
R023 On 02/02/2017	Bond Future	Sell	8	0.00
R023 On 02/02/2017	Bond Future	Buy	8	0.00
R023 On 02/02/2017	Bond Future	Sell	20	0.00
R023 On 02/02/2017	Bond Future	Buy	20	0.00
R023 On 02/02/2017	Bond Future	Sell	28	0.00
R023 On 02/02/2017	Bond Future	Buy	28	0.00
R023 On 02/02/2017	Bond Future	Sell	429	0.00
R023 On 02/02/2017	Bond Future	Buy	429	0.00
R023 On 02/02/2017	Bond Future	Buy	502	0.00
R023 On 02/02/2017	Bond Future	Sell	502	0.00

R2040 Bond Future

2040 On 02/02/2017	Bond Future	Buy	20	0.00
2040 On 02/02/2017	Bond Future	Sell	20	0.00
2040 On 02/02/2017	Bond Future	Buy	20	0.00
2040 On 02/02/2017	Bond Future	Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2048 Bond Future					
R248 On 02/02/2017	Bond Future		Buy	90	0.00
R248 On 02/02/2017	Bond Future		Sell	90	0.00
R248 On 02/02/2017	Bond Future		Buy	90	0.00
R248 On 02/02/2017	Bond Future		Sell	90	0.00
R209 Bond Future					
R209 On 02/02/2017	Bond Future		Sell	10	0.00
R209 On 02/02/2017	Bond Future		Buy	10	0.00
Grand Total for Daily Detailed Turnover:				3,394	0.00