



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 : 13/12/2016

TO DATE : 13/12/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 02/02/2017	Bond Future		Buy	8	0.00
R186 On 02/02/2017	Bond Future		Sell	8	0.00
R186 On 02/02/2017	Bond Future		Buy	18	0.00
R186 On 02/02/2017	Bond Future		Sell	18	0.00
R186 On 02/02/2017	Bond Future		Buy	24	0.00
R186 On 02/02/2017	Bond Future		Sell	24	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	43	0.00
R186 On 02/02/2017	Bond Future		Sell	43	0.00
R186 On 02/02/2017	Bond Future		Buy	50	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	Sell	50	0.00
R186 On 02/02/2017	Bond Future	Buy	50	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	Buy	50	0.00
R186 On 02/02/2017	Bond Future	Sell	50	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	87	0.00
R186 On 02/02/2017	Bond Future	Sell	87	0.00
R186 On 02/02/2017	Bond Future	Sell	100	0.00
R186 On 02/02/2017	Bond Future	Buy	100	0.00
R186 On 02/02/2017	Bond Future	Buy	170	0.00
R186 On 02/02/2017	Bond Future	Sell	170	0.00
R186 On 02/02/2017	Bond Future	Buy	213	0.00
R186 On 02/02/2017	Bond Future	Sell	213	0.00
R186 On 02/02/2017	Bond Future	Buy	262	0.00
R186 On 02/02/2017	Bond Future	Sell	262	0.00
R186 On 02/02/2017	Bond Future	Sell	300	0.00
R186 On 02/02/2017	Bond Future	Buy	300	0.00
R186 On 02/02/2017	Bond Future	Buy	300	0.00
R186 On 02/02/2017	Bond Future	Sell	300	0.00
R186 On 02/02/2017	Bond Future	Buy	559	0.00
R186 On 02/02/2017	Bond Future	Sell	559	0.00
R186 On 02/02/2017	Bond Future	Sell	1,203	0.00
R186 On 02/02/2017	Bond Future	Buy	1,203	0.00

R202 Bond Future

R202 On 02/02/2017	Bond Future	Buy	97	0.00
R202 On 02/02/2017	Bond Future	Sell	97	0.00

R2030 Bond Future

2030 On 02/02/2017	Bond Future	Buy	22	0.00
2030 On 02/02/2017	Bond Future	Sell	22	0.00
2030 On 02/02/2017	Bond Future	Buy	50	0.00
2030 On 02/02/2017	Bond Future	Sell	50	0.00
2030 On 02/02/2017	Bond Future	Buy	65	0.00
2030 On 02/02/2017	Bond Future	Sell	65	0.00
2030 On 02/02/2017	Bond Future	Buy	70	0.00
2030 On 02/02/2017	Bond Future	Sell	70	0.00
2030 On 02/02/2017	Bond Future	Buy	80	0.00
2030 On 02/02/2017	Bond Future	Sell	80	0.00
2030 On 02/02/2017	Bond Future	Buy	120	0.00
2030 On 02/02/2017	Bond Future	Sell	120	0.00
2030 On 02/02/2017	Bond Future	Buy	173	0.00
2030 On 02/02/2017	Bond Future	Sell	173	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 02/02/2017			Buy	580	0.00
2030 On 02/02/2017			Sell	580	0.00
R2035 Bond Future					
R035 On 02/02/2017			Buy	250	0.00
R035 On 02/02/2017			Sell	250	0.00
R204 Bond Future					
R204 On 02/02/2017			Buy	120	0.00
R204 On 02/02/2017			Sell	120	0.00
R204 On 02/02/2017			Buy	120	0.00
R204 On 02/02/2017			Sell	120	0.00
Grand Total for Daily Detailed Turnover:				5,378	0.00