



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/03/2017

TO DATE : 08/03/2017

---

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

---

#### R186 Bond Future

R186 On 04/05/2017	Bond Future		Sell	13	0.00
R186 On 04/05/2017	Bond Future		Buy	13	0.00
R186 On 04/05/2017	Bond Future		Sell	13	0.00
R186 On 04/05/2017	Bond Future		Buy	13	0.00
R186 On 04/05/2017	Bond Future		Sell	14	0.00
R186 On 04/05/2017	Bond Future		Buy	14	0.00
R186 On 04/05/2017	Bond Future		Sell	14	0.00
R186 On 04/05/2017	Bond Future		Buy	14	0.00
R186 On 04/05/2017	Bond Future		Sell	18	0.00
R186 On 04/05/2017	Bond Future		Buy	18	0.00
R186 On 04/05/2017	Bond Future		Buy	42	0.00
R186 On 04/05/2017	Bond Future		Sell	42	0.00
R186 On 04/05/2017	Bond Future		Buy	50	0.00
R186 On 04/05/2017	Bond Future		Buy	50	0.00

R186 On 04/05/2017	Bond Future			Sell	50	0.00
R186 On 04/05/2017	Bond Future			Sell	50	0.00
R186 On 04/05/2017	Bond Future			Buy	50	0.00
R186 On 04/05/2017	Bond Future			Sell	50	0.00
R186 On 04/05/2017	Bond Future			Buy	62	0.00
R186 On 04/05/2017	Bond Future			Sell	62	0.00
R186 On 04/05/2017	Bond Future			Sell	78	0.00
R186 On 04/05/2017	Bond Future			Buy	78	0.00
R186 On 04/05/2017	Bond Future			Buy	100	0.00
R186 On 04/05/2017	Bond Future			Sell	100	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Sell	104	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Buy	104	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Buy	104	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Sell	104	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Sell	117	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Buy	117	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Buy	117	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Sell	117	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Sell	119	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Buy	119	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Buy	119	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Sell	119	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Sell	146	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Buy	146	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Buy	146	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Sell	146	0.00
R186 On 04/05/2017	Bond Future			Sell	178	0.00
R186 On 04/05/2017	Bond Future			Buy	178	0.00
R186 On 04/05/2017	Bond Future			Buy	307	0.00
R186 On 04/05/2017	Bond Future			Sell	307	0.00
R186 On 04/05/2017	Bond Future			Buy	315	0.00
R186 On 04/05/2017	Bond Future			Sell	315	0.00
R186 On 04/05/2017	Bond Future			Sell	477	0.00
R186 On 04/05/2017	Bond Future			Buy	477	0.00
R186 On 04/05/2017	Bond Future			Sell	490	0.00
R186 On 04/05/2017	Bond Future			Buy	490	0.00
R186 On 04/05/2017	Bond Future			Buy	623	0.00
R186 On 04/05/2017	Bond Future			Sell	623	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Sell	645	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Buy	645	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Buy	645	0.00
R186 On 04/05/2017	Bond Future	9.20	Put	Sell	645	0.00
R186 On 04/05/2017	Bond Future			Buy	1,084	0.00
R186 On 04/05/2017	Bond Future			Sell	1,084	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Sell	1,469	0.00
R186 On 04/05/2017	Bond Future	8.95	Put	Buy	1,469	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2017	9.20	Put	Buy	1,469	0.00
R186 On 04/05/2017	9.20	Put	Sell	1,469	0.00
R186 On 04/05/2017	8.95	Put	Buy	2,600	0.00
R186 On 04/05/2017	8.95	Put	Sell	2,600	0.00
R186 On 04/05/2017	9.20	Put	Buy	2,600	0.00
R186 On 04/05/2017	9.20	Put	Sell	2,600	0.00

**R2037 Bond Future**

2037 On 04/05/2017	Bond Future		Sell	2	0.00
2037 On 04/05/2017	Bond Future		Buy	2	0.00
2037 On 04/05/2017	Bond Future		Sell	9	0.00
2037 On 04/05/2017	Bond Future		Buy	9	0.00
2037 On 04/05/2017	Bond Future		Sell	11	0.00
2037 On 04/05/2017	Bond Future		Buy	11	0.00
2037 On 04/05/2017	Bond Future		Sell	13	0.00
2037 On 04/05/2017	Bond Future		Buy	13	0.00
2037 On 04/05/2017	Bond Future		Sell	16	0.00
2037 On 04/05/2017	Bond Future		Buy	16	0.00
2037 On 04/05/2017	Bond Future		Sell	21	0.00
2037 On 04/05/2017	Bond Future		Buy	21	0.00
2037 On 04/05/2017	Bond Future		Sell	25	0.00
2037 On 04/05/2017	Bond Future		Buy	25	0.00
2037 On 04/05/2017	Bond Future		Sell	40	0.00
2037 On 04/05/2017	Bond Future		Buy	40	0.00
2037 On 04/05/2017	Bond Future		Sell	51	0.00
2037 On 04/05/2017	Bond Future		Buy	51	0.00
2037 On 04/05/2017	Bond Future		Sell	60	0.00
2037 On 04/05/2017	Bond Future		Buy	60	0.00
2037 On 04/05/2017	Bond Future		Sell	68	0.00
2037 On 04/05/2017	Bond Future		Buy	68	0.00
2037 On 04/05/2017	Bond Future		Sell	122	0.00
2037 On 04/05/2017	Bond Future		Buy	122	0.00
2037 On 04/05/2017	Bond Future		Sell	133	0.00
2037 On 04/05/2017	Bond Future		Buy	133	0.00
2037 On 04/05/2017	Bond Future		Sell	186	0.00
2037 On 04/05/2017	Bond Future		Buy	186	0.00
2037 On 04/05/2017	Bond Future		Sell	339	0.00
2037 On 04/05/2017	Bond Future		Buy	339	0.00
2037 On 04/05/2017	Bond Future		Buy	418	0.00
2037 On 04/05/2017	Bond Future		Sell	418	0.00

**R207 Bond Future**

R207 On 04/05/2017	Bond Future	Buy	1	0.00
R207 On 04/05/2017	Bond Future	Sell	1	0.00
R207 On 04/05/2017	Bond Future	Buy	2	0.00
R207 On 04/05/2017	Bond Future	Sell	2	0.00
R207 On 04/05/2017	Bond Future	Buy	8	0.00
R207 On 04/05/2017	Bond Future	Sell	8	0.00
R207 On 04/05/2017	Bond Future	Buy	8	0.00
R207 On 04/05/2017	Bond Future	Sell	8	0.00
R207 On 04/05/2017	Bond Future	Buy	20	0.00
R207 On 04/05/2017	Bond Future	Sell	20	0.00
R207 On 04/05/2017	Bond Future	Buy	23	0.00
R207 On 04/05/2017	Bond Future	Sell	23	0.00
R207 On 04/05/2017	Bond Future	Buy	23	0.00
R207 On 04/05/2017	Bond Future	Sell	23	0.00
R207 On 04/05/2017	Bond Future	Buy	24	0.00
R207 On 04/05/2017	Bond Future	Sell	24	0.00
R207 On 04/05/2017	Bond Future	Buy	25	0.00
R207 On 04/05/2017	Bond Future	Sell	25	0.00
R207 On 04/05/2017	Bond Future	Buy	31	0.00
R207 On 04/05/2017	Bond Future	Sell	31	0.00
R207 On 04/05/2017	Bond Future	Sell	60	0.00
R207 On 04/05/2017	Bond Future	Buy	60	0.00
R207 On 04/05/2017	Bond Future	Sell	60	0.00
R207 On 04/05/2017	Bond Future	Buy	60	0.00
R207 On 04/05/2017	Bond Future	Sell	60	0.00
R207 On 04/05/2017	Bond Future	Buy	60	0.00
R207 On 04/05/2017	Bond Future	Buy	68	0.00
R207 On 04/05/2017	Bond Future	Sell	68	0.00
R207 On 04/05/2017	Bond Future	Buy	81	0.00
R207 On 04/05/2017	Bond Future	Sell	81	0.00
R207 On 04/05/2017	Bond Future	Buy	86	0.00
R207 On 04/05/2017	Bond Future	Sell	86	0.00
R207 On 04/05/2017	Bond Future	Buy	88	0.00
R207 On 04/05/2017	Bond Future	Sell	88	0.00
R207 On 04/05/2017	Bond Future	Buy	95	0.00
R207 On 04/05/2017	Bond Future	Sell	95	0.00
R207 On 04/05/2017	Bond Future	Buy	120	0.00
R207 On 04/05/2017	Bond Future	Sell	120	0.00
R207 On 04/05/2017	Bond Future	Sell	120	0.00
R207 On 04/05/2017	Bond Future	Buy	120	0.00
R207 On 04/05/2017	Bond Future	Buy	140	0.00
R207 On 04/05/2017	Bond Future	Sell	140	0.00
R207 On 04/05/2017	Bond Future	Buy	172	0.00
R207 On 04/05/2017	Bond Future	Sell	172	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R207 On 04/05/2017	Bond Future		Buy	250	0.00
R207 On 04/05/2017	Bond Future		Sell	250	0.00
R207 On 04/05/2017	Bond Future		Buy	280	0.00
R207 On 04/05/2017	Bond Future		Sell	280	0.00
R207 On 04/05/2017	Bond Future		Buy	680	0.00
R207 On 04/05/2017	Bond Future		Sell	680	0.00
R207 On 04/05/2017	Bond Future		Sell	2,005	0.00
R207 On 04/05/2017	Bond Future		Buy	2,005	0.00
<b>R208 Bond Futures</b>					
R208 On 04/05/2017	Bond Future		Buy	14	0.00
R208 On 04/05/2017	Bond Future		Sell	14	0.00
R208 On 04/05/2017	Bond Future		Buy	163	0.00
R208 On 04/05/2017	Bond Future		Sell	163	0.00
R208 On 04/05/2017	Bond Future		Buy	177	0.00
R208 On 04/05/2017	Bond Future		Sell	177	0.00
R208 On 04/05/2017	Bond Future		Buy	354	0.00
R208 On 04/05/2017	Bond Future		Sell	354	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>21,130</b>	<b>0.00</b>