



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 : 28/06/2017

TO DATE : 28/06/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 03/08/2017			Sell	3	0.00
ALBI On 03/08/2017			Buy	3	0.00
R186 Bond Future					
R186 On 03/08/2017			Buy	1	0.00
R186 On 03/08/2017			Sell	1	0.00
R186 On 03/08/2017			Buy	1	0.00
R186 On 03/08/2017			Sell	1	0.00
R186 On 03/08/2017			Buy	1	0.00
R186 On 03/08/2017			Sell	1	0.00
R186 On 03/08/2017			Buy	1	0.00
R186 On 03/08/2017			Sell	1	0.00
R186 On 03/08/2017	8.75	Put	Buy	2	0.00
R186 On 03/08/2017	8.75	Put	Sell	2	0.00

R186 On 03/08/2017	Bond Future			Buy	3	0.00
R186 On 03/08/2017	Bond Future			Sell	3	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Buy	3	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Sell	3	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Buy	3	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Sell	3	0.00
R186 On 03/08/2017	Bond Future			Buy	4	0.00
R186 On 03/08/2017	Bond Future			Sell	4	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Buy	4	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Sell	4	0.00
R186 On 03/08/2017	Bond Future			Buy	6	0.00
R186 On 03/08/2017	Bond Future			Sell	6	0.00
R186 On 03/08/2017	Bond Future			Buy	8	0.00
R186 On 03/08/2017	Bond Future			Sell	8	0.00
R186 On 03/08/2017	Bond Future			Buy	9	0.00
R186 On 03/08/2017	Bond Future			Sell	9	0.00
R186 On 03/08/2017	Bond Future			Buy	12	0.00
R186 On 03/08/2017	Bond Future			Sell	12	0.00
R186 On 03/08/2017	Bond Future			Sell	13	0.00
R186 On 03/08/2017	Bond Future			Buy	13	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Buy	14	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Sell	14	0.00
R186 On 03/08/2017	Bond Future			Sell	16	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	16	0.00
R186 On 03/08/2017	Bond Future			Sell	16	0.00
R186 On 03/08/2017	Bond Future			Buy	16	0.00
R186 On 03/08/2017	Bond Future			Buy	24	0.00
R186 On 03/08/2017	Bond Future			Sell	24	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	25	0.00
R186 On 03/08/2017	Bond Future			Buy	25	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Buy	34	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Sell	34	0.00
R186 On 03/08/2017	Bond Future			Buy	35	0.00
R186 On 03/08/2017	Bond Future			Sell	35	0.00
R186 On 03/08/2017	Bond Future			Buy	36	0.00
R186 On 03/08/2017	Bond Future			Sell	36	0.00
R186 On 03/08/2017	Bond Future			Buy	45	0.00
R186 On 03/08/2017	Bond Future			Sell	45	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Sell	60	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Buy	60	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Sell	60	0.00
R186 On 03/08/2017	Bond Future	8.75	Put	Buy	60	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	8.75	Put	Sell	60	0.00
R186 On 03/08/2017	8.75	Put	Buy	60	0.00
R186 On 03/08/2017			Sell	62	0.00
R186 On 03/08/2017			Buy	62	0.00
R186 On 03/08/2017			Sell	65	0.00
R186 On 03/08/2017			Buy	65	0.00
R186 On 03/08/2017			Sell	66	0.00
R186 On 03/08/2017			Buy	66	0.00
R186 On 03/08/2017			Sell	137	0.00
R186 On 03/08/2017			Buy	137	0.00
R186 On 03/08/2017			Buy	162	0.00
R186 On 03/08/2017			Sell	162	0.00
R186 On 03/08/2017			Buy	171	0.00
R186 On 03/08/2017			Sell	171	0.00
R186 On 03/08/2017			Sell	183	0.00
R186 On 03/08/2017			Buy	183	0.00
R186 On 03/08/2017			Sell	261	0.00
R186 On 03/08/2017			Buy	261	0.00
R186 On 03/08/2017			Sell	270	0.00
R186 On 03/08/2017			Buy	270	0.00
R186 On 03/08/2017			Sell	335	0.00
R186 On 03/08/2017			Buy	335	0.00
R186 On 03/08/2017			Sell	343	0.00
R186 On 03/08/2017			Buy	343	0.00
R186 On 03/08/2017			Sell	343	0.00
R186 On 03/08/2017			Buy	343	0.00
R186 On 03/08/2017			Buy	348	0.00
R186 On 03/08/2017			Sell	348	0.00
R186 On 03/08/2017			Buy	621	0.00
R186 On 03/08/2017			Sell	621	0.00
R186 On 03/08/2017			Sell	1,000	0.00
R186 On 03/08/2017			Buy	1,000	0.00

R2030 Bond Future

2030 On 03/08/2017			Buy	5	0.00
2030 On 03/08/2017			Sell	5	0.00
2030 On 03/08/2017			Buy	73	0.00
2030 On 03/08/2017			Sell	73	0.00
2030 On 03/08/2017			Sell	78	0.00
2030 On 03/08/2017			Buy	78	0.00
2030 On 03/08/2017			Sell	340	0.00
2030 On 03/08/2017			Buy	340	0.00

2030 On 03/08/2017	Bond Future	Sell	340	0.00
2030 On 03/08/2017	Bond Future	Buy	340	0.00
R2048 Bond Future				
R248 On 03/08/2017	Bond Future	Buy	40	0.00
R248 On 03/08/2017	Bond Future	Sell	40	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
R213 Bond Future				
R213 On 03/08/2017	Bond Future	Sell	89	0.00
R213 On 03/08/2017	Bond Future	Buy	89	0.00
R213 On 03/08/2017	Bond Future	Sell	120	0.00
R213 On 03/08/2017	Bond Future	Buy	120	0.00
R213 On 03/08/2017	Bond Future	Sell	1,579	0.00
R213 On 03/08/2017	Bond Future	Buy	1,579	0.00
R213 On 03/08/2017	Bond Future	Sell	1,788	0.00
R213 On 03/08/2017	Bond Future	Buy	1,788	0.00
Grand Total for Daily Detailed Turnover:			9,458	0.00