



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 : 25/08/2017

TO DATE : 25/08/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/11/2017			Buy	6	0.00
R186 On 02/11/2017			Sell	6	0.00
R186 On 02/11/2017			Buy	6	0.00
R186 On 02/11/2017			Sell	6	0.00
R186 On 02/11/2017			Sell	100	0.00
R186 On 02/11/2017			Buy	100	0.00
R186 On 02/11/2017			Buy	250	0.00
R186 On 02/11/2017			Sell	250	0.00
R2048 Bond Future					
R248 On 02/11/2017			Sell	3,000	0.00
R248 On 02/11/2017			Buy	3,000	0.00
R248 On 02/11/2017			Sell	3,000	0.00
R248 On 02/11/2017			Buy	3,000	0.00

R248 On 02/11/2017	Bond Future		Sell	3,000	0.00
R248 On 02/11/2017	Bond Future		Buy	3,000	0.00

R209 Bond Future

R209 On 02/11/2017	Bond Future		Sell	1	0.00	
R209 On 02/11/2017	Bond Future		Buy	1	0.00	
R209 On 02/11/2017	Bond Future		Sell	5	0.00	
R209 On 02/11/2017	Bond Future		Buy	5	0.00	
R209 On 02/11/2017	Bond Future		Sell	5	0.00	
R209 On 02/11/2017	Bond Future		Buy	5	0.00	
R209 On 02/11/2017	Bond Future		Sell	27	0.00	
R209 On 02/11/2017	Bond Future		Buy	27	0.00	
R209 On 02/11/2017	Bond Future		Sell	33	0.00	
R209 On 02/11/2017	Bond Future		Buy	33	0.00	
R209 On 02/11/2017	Bond Future		Sell	41	0.00	
R209 On 02/11/2017	Bond Future		Buy	41	0.00	
R209 On 02/11/2017	Bond Future		Sell	41	0.00	
R209 On 02/11/2017	Bond Future		Buy	41	0.00	
R209 On 02/11/2017	Bond Future		Sell	57	0.00	
R209 On 02/11/2017	Bond Future		Buy	57	0.00	
R209 On 02/11/2017	Bond Future		Buy	200	0.00	
R209 On 02/11/2017	Bond Future		Sell	200	0.00	
R209 On 02/11/2017	Bond Future		Sell	256	0.00	
R209 On 02/11/2017	Bond Future		Buy	256	0.00	
R209 On 02/11/2017	Bond Future		Sell	444	0.00	
R209 On 02/11/2017	Bond Future		Buy	444	0.00	
R209 On 02/11/2017	Bond Future		Sell	575	0.00	
R209 On 02/11/2017	Bond Future		Buy	575	0.00	
R209 On 02/11/2017	Bond Future		Sell	1,076	0.00	
R209 On 02/11/2017	Bond Future		Buy	1,076	0.00	
R209 On 02/11/2017	Bond Future		Sell	1,180	0.00	
R209 On 02/11/2017	Bond Future		Buy	1,180	0.00	
R209 On 02/11/2017	Bond Future	9.00	Call	Buy	1,852	0.00
R209 On 02/11/2017	Bond Future	9.00	Call	Sell	1,852	0.00
R209 On 02/11/2017	Bond Future	9.00	Call	Buy	1,852	0.00
R209 On 02/11/2017	Bond Future	9.00	Call	Sell	1,852	0.00
R209 On 02/11/2017	Bond Future	10.00	Put	Sell	2,222	0.00
R209 On 02/11/2017	Bond Future	10.00	Put	Buy	2,222	0.00
R209 On 02/11/2017	Bond Future	10.00	Put	Sell	2,222	0.00
R209 On 02/11/2017	Bond Future	10.00	Put	Buy	2,222	0.00
R209 On 02/11/2017	Bond Future		Sell	3,741	0.00	
R209 On 02/11/2017	Bond Future		Buy	3,741	0.00	

Grand Total for Daily Detailed Turnover:				25,192	0.00
---	--	--	--	---------------	-------------