



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 : 21/09/2017

TO DATE : 21/09/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 02/11/2017			Sell	143	0.00
ALBI On 02/11/2017			Buy	143	0.00
Govi Total Return Index					
GOVI On 02/11/2017		GOVI	Sell	1	0.00
GOVI On 02/11/2017		GOVI	Buy	1	0.00
I2033 Bond Future					
2033 On 02/11/2017			Sell	60	0.00
2033 On 02/11/2017			Buy	60	0.00
2033 On 02/11/2017			Sell	60	0.00
2033 On 02/11/2017			Buy	60	0.00
R186 Bond Future					

R186 On 02/11/2017	Bond Future	Sell	2	0.00
R186 On 02/11/2017	Bond Future	Buy	2	0.00
R186 On 02/11/2017	Bond Future	Sell	3	0.00
R186 On 02/11/2017	Bond Future	Buy	3	0.00
R186 On 02/11/2017	Bond Future	Sell	4	0.00
R186 On 02/11/2017	Bond Future	Buy	4	0.00
R186 On 02/11/2017	Bond Future	Buy	5	0.00
R186 On 02/11/2017	Bond Future	Sell	5	0.00
R186 On 02/11/2017	Bond Future	Buy	5	0.00
R186 On 02/11/2017	Bond Future	Sell	5	0.00
R186 On 02/11/2017	Bond Future	Buy	5	0.00
R186 On 02/11/2017	Bond Future	Sell	5	0.00
R186 On 02/11/2017	Bond Future	Buy	6	0.00
R186 On 02/11/2017	Bond Future	Sell	6	0.00
R186 On 02/11/2017	Bond Future	Sell	6	0.00
R186 On 02/11/2017	Bond Future	Buy	6	0.00
R186 On 02/11/2017	Bond Future	Buy	7	0.00
R186 On 02/11/2017	Bond Future	Sell	7	0.00
R186 On 02/11/2017	Bond Future	Buy	7	0.00
R186 On 02/11/2017	Bond Future	Sell	7	0.00
R186 On 02/11/2017	Bond Future	Sell	7	0.00
R186 On 02/11/2017	Bond Future	Buy	7	0.00
R186 On 02/11/2017	Bond Future	Buy	9	0.00
R186 On 02/11/2017	Bond Future	Sell	9	0.00
R186 On 02/11/2017	Bond Future	Sell	9	0.00
R186 On 02/11/2017	Bond Future	Buy	9	0.00
R186 On 02/11/2017	Bond Future	Sell	19	0.00
R186 On 02/11/2017	Bond Future	Buy	19	0.00
R186 On 02/11/2017	Bond Future	Sell	19	0.00
R186 On 02/11/2017	Bond Future	Buy	19	0.00
R186 On 02/11/2017	Bond Future	Sell	21	0.00
R186 On 02/11/2017	Bond Future	Buy	21	0.00
R186 On 02/11/2017	Bond Future	Sell	23	0.00
R186 On 02/11/2017	Bond Future	Buy	23	0.00
R186 On 02/11/2017	Bond Future	Sell	24	0.00
R186 On 02/11/2017	Bond Future	Buy	24	0.00
R186 On 02/11/2017	Bond Future	Sell	31	0.00
R186 On 02/11/2017	Bond Future	Buy	31	0.00
R186 On 02/11/2017	Bond Future	Buy	32	0.00
R186 On 02/11/2017	Bond Future	Sell	32	0.00
R186 On 02/11/2017	Bond Future	Sell	32	0.00
R186 On 02/11/2017	Bond Future	Buy	32	0.00
R186 On 02/11/2017	Bond Future	Buy	34	0.00
R186 On 02/11/2017	Bond Future	Sell	34	0.00
R186 On 02/11/2017	Bond Future	Sell	44	0.00
R186 On 02/11/2017	Bond Future	Buy	44	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017	Bond Future		Buy	45	0.00
R186 On 02/11/2017	Bond Future		Sell	45	0.00
R186 On 02/11/2017	Bond Future		Buy	64	0.00
R186 On 02/11/2017	Bond Future		Sell	64	0.00
R186 On 02/11/2017	Bond Future		Buy	68	0.00
R186 On 02/11/2017	Bond Future		Sell	68	0.00
R186 On 02/11/2017	Bond Future		Buy	76	0.00
R186 On 02/11/2017	Bond Future		Sell	76	0.00
R186 On 02/11/2017	Bond Future		Buy	112	0.00
R186 On 02/11/2017	Bond Future		Sell	112	0.00
R186 On 02/11/2017	Bond Future		Sell	114	0.00
R186 On 02/11/2017	Bond Future		Buy	114	0.00
R186 On 02/11/2017	Bond Future		Buy	143	0.00
R186 On 02/11/2017	Bond Future		Sell	143	0.00
R186 On 02/11/2017	Bond Future		Buy	222	0.00
R186 On 02/11/2017	Bond Future		Sell	222	0.00
R186 On 02/11/2017	Bond Future		Sell	250	0.00
R186 On 02/11/2017	Bond Future		Sell	250	0.00
R186 On 02/11/2017	Bond Future		Buy	250	0.00
R186 On 02/11/2017	Bond Future		Buy	250	0.00
R186 On 02/11/2017	Bond Future		Buy	250	0.00
R186 On 02/11/2017	Bond Future		Sell	250	0.00
R186 On 02/11/2017	Bond Future		Sell	373	0.00
R186 On 02/11/2017	Bond Future		Buy	373	0.00
R186 On 02/11/2017	Bond Future		Buy	489	0.00
R186 On 02/11/2017	Bond Future		Sell	489	0.00
R186 On 02/11/2017	Bond Future		Sell	495	0.00
R186 On 02/11/2017	Bond Future		Buy	495	0.00
R186 On 02/11/2017	Bond Future		Buy	500	0.00
R186 On 02/11/2017	Bond Future		Sell	500	0.00
R186 On 02/11/2017	Bond Future		Buy	500	0.00
R186 On 02/11/2017	Bond Future		Sell	500	0.00
R186 On 02/11/2017	Bond Future		Buy	500	0.00
R186 On 02/11/2017	Bond Future		Sell	500	0.00
R186 On 02/11/2017	Bond Future		Buy	516	0.00
R186 On 02/11/2017	Bond Future		Sell	516	0.00
R186 On 02/11/2017	Bond Future		Buy	667	0.00
R186 On 02/11/2017	Bond Future		Sell	667	0.00
R186 On 02/11/2017	Bond Future		Sell	878	0.00
R186 On 02/11/2017	Bond Future		Buy	878	0.00
R186 On 02/11/2017	Bond Future		Sell	878	0.00
R186 On 02/11/2017	Bond Future		Buy	878	0.00

R186 On 02/11/2017	Bond Future	Buy	1,089	0.00
R186 On 02/11/2017	Bond Future	Sell	1,089	0.00
R186 On 02/11/2017	Bond Future	Buy	1,113	0.00
R186 On 02/11/2017	Bond Future	Sell	1,113	0.00
R186 On 02/11/2017	Bond Future	Buy	1,234	0.00
R186 On 02/11/2017	Bond Future	Sell	1,234	0.00
R186 On 02/11/2017	Bond Future	Buy	1,860	0.00
R186 On 02/11/2017	Bond Future	Sell	1,860	0.00
R186 On 02/11/2017	Bond Future	Sell	2,950	0.00
R186 On 02/11/2017	Bond Future	Buy	2,950	0.00

R2023 Bond Future

R023 On 02/11/2017	Bond Future	Sell	550	0.00
R023 On 02/11/2017	Bond Future	Buy	550	0.00
R023 On 02/11/2017	Bond Future	Sell	550	0.00
R023 On 02/11/2017	Bond Future	Buy	550	0.00

R2032 Bond Future

2032 On 02/11/2017	Bond Future	Buy	1,737	0.00
2032 On 02/11/2017	Bond Future	Sell	1,737	0.00

R2035 Bond Future

R035 On 02/11/2017	Bond Future	Sell	52	0.00
R035 On 02/11/2017	Bond Future	Buy	52	0.00
R035 On 02/11/2017	Bond Future	Sell	59	0.00
R035 On 02/11/2017	Bond Future	Buy	59	0.00
R035 On 02/11/2017	Bond Future	Sell	100	0.00
R035 On 02/11/2017	Bond Future	Buy	100	0.00
R035 On 02/11/2017	Bond Future	Sell	787	0.00
R035 On 02/11/2017	Bond Future	Buy	787	0.00
R035 On 02/11/2017	Bond Future	Sell	1,503	0.00
R035 On 02/11/2017	Bond Future	Buy	1,503	0.00
R035 On 02/11/2017	Bond Future	Sell	1,709	0.00
R035 On 02/11/2017	Bond Future	Buy	1,709	0.00
R035 On 02/11/2017	Bond Future	Buy	4,210	0.00
R035 On 02/11/2017	Bond Future	Sell	4,210	0.00

R209 Bond Future

R209 On 02/11/2017	Bond Future	Sell	7	0.00
R209 On 02/11/2017	Bond Future	Buy	7	0.00
R209 On 02/11/2017	Bond Future	Sell	11	0.00
R209 On 02/11/2017	Bond Future	Buy	11	0.00
R209 On 02/11/2017	Bond Future	Sell	18	0.00
R209 On 02/11/2017	Bond Future	Buy	18	0.00
R209 On 02/11/2017	Bond Future	Sell	22	0.00
R209 On 02/11/2017	Bond Future	Buy	22	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 02/11/2017	Bond Future		Sell	25	0.00
R209 On 02/11/2017	Bond Future		Buy	25	0.00
R209 On 02/11/2017	Bond Future		Sell	29	0.00
R209 On 02/11/2017	Bond Future		Buy	29	0.00
R209 On 02/11/2017	Bond Future		Sell	40	0.00
R209 On 02/11/2017	Bond Future		Buy	40	0.00
R209 On 02/11/2017	Bond Future		Sell	58	0.00
R209 On 02/11/2017	Bond Future		Buy	58	0.00
R209 On 02/11/2017	Bond Future		Sell	80	0.00
R209 On 02/11/2017	Bond Future		Buy	80	0.00
R209 On 02/11/2017	Bond Future		Buy	89	0.00
R209 On 02/11/2017	Bond Future		Sell	89	0.00
R209 On 02/11/2017	Bond Future		Sell	118	0.00
R209 On 02/11/2017	Bond Future		Buy	118	0.00
R209 On 02/11/2017	Bond Future		Sell	229	0.00
R209 On 02/11/2017	Bond Future		Buy	229	0.00
R209 On 02/11/2017	Bond Future		Sell	230	0.00
R209 On 02/11/2017	Bond Future		Buy	230	0.00
R209 On 02/11/2017	Bond Future		Sell	318	0.00
R209 On 02/11/2017	Bond Future		Buy	318	0.00
R209 On 02/11/2017	Bond Future		Sell	1,153	0.00
R209 On 02/11/2017	Bond Future		Buy	1,153	0.00
R209 On 02/11/2017	Bond Future		Sell	1,501	0.00
R209 On 02/11/2017	Bond Future		Buy	1,501	0.00
R209 On 02/11/2017	Bond Future		Buy	1,501	0.00
R209 On 02/11/2017	Bond Future		Sell	1,501	0.00

Grand Total for Daily Detailed Turnover: **32,940** **0.00**