



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 : 14/11/2016

TO DATE : 14/11/2016

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

R186 Bond Future

R186 On 02/02/2017	Bond Future		Sell	1	0.00
R186 On 02/02/2017	Bond Future		Buy	1	0.00
R186 On 02/02/2017	Bond Future		Sell	2	0.00
R186 On 02/02/2017	Bond Future		Buy	2	0.00
R186 On 02/02/2017	Bond Future		Sell	2	0.00
R186 On 02/02/2017	Bond Future		Buy	2	0.00
R186 On 02/02/2017	Bond Future		Sell	2	0.00
R186 On 02/02/2017	Bond Future		Buy	2	0.00
R186 On 02/02/2017	Bond Future		Sell	2	0.00
R186 On 02/02/2017	Bond Future		Buy	2	0.00
R186 On 02/02/2017	Bond Future		Sell	2	0.00
R186 On 02/02/2017	Bond Future		Buy	2	0.00
R186 On 02/02/2017	Bond Future		Sell	2	0.00
R186 On 02/02/2017	Bond Future		Buy	2	0.00

R186 On 02/02/2017	Bond Future	Sell	3	0.00
R186 On 02/02/2017	Bond Future	Buy	3	0.00
R186 On 02/02/2017	Bond Future	Sell	5	0.00
R186 On 02/02/2017	Bond Future	Buy	5	0.00
R186 On 02/02/2017	Bond Future	Sell	5	0.00
R186 On 02/02/2017	Bond Future	Buy	5	0.00
R186 On 02/02/2017	Bond Future	Sell	6	0.00
R186 On 02/02/2017	Bond Future	Buy	6	0.00
R186 On 02/02/2017	Bond Future	Sell	11	0.00
R186 On 02/02/2017	Bond Future	Buy	11	0.00
R186 On 02/02/2017	Bond Future	Sell	11	0.00
R186 On 02/02/2017	Bond Future	Buy	11	0.00
R186 On 02/02/2017	Bond Future	Sell	12	0.00
R186 On 02/02/2017	Bond Future	Buy	12	0.00
R186 On 02/02/2017	Bond Future	Sell	12	0.00
R186 On 02/02/2017	Bond Future	Buy	12	0.00
R186 On 02/02/2017	Bond Future	Sell	12	0.00
R186 On 02/02/2017	Bond Future	Buy	12	0.00
R186 On 02/02/2017	Bond Future	Sell	13	0.00
R186 On 02/02/2017	Bond Future	Buy	13	0.00
R186 On 02/02/2017	Bond Future	Sell	15	0.00
R186 On 02/02/2017	Bond Future	Buy	15	0.00
R186 On 02/02/2017	Bond Future	Sell	16	0.00
R186 On 02/02/2017	Bond Future	Buy	16	0.00
R186 On 02/02/2017	Bond Future	Sell	17	0.00
R186 On 02/02/2017	Bond Future	Buy	17	0.00
R186 On 02/02/2017	Bond Future	Sell	19	0.00
R186 On 02/02/2017	Bond Future	Buy	19	0.00
R186 On 02/02/2017	Bond Future	Sell	22	0.00
R186 On 02/02/2017	Bond Future	Buy	22	0.00
R186 On 02/02/2017	Bond Future	Sell	24	0.00
R186 On 02/02/2017	Bond Future	Buy	24	0.00
R186 On 02/02/2017	Bond Future	Sell	31	0.00
R186 On 02/02/2017	Bond Future	Buy	31	0.00
R186 On 02/02/2017	Bond Future	Sell	32	0.00
R186 On 02/02/2017	Bond Future	Buy	32	0.00
R186 On 02/02/2017	Bond Future	Sell	35	0.00
R186 On 02/02/2017	Bond Future	Buy	35	0.00
R186 On 02/02/2017	Bond Future	Sell	39	0.00
R186 On 02/02/2017	Bond Future	Buy	39	0.00
R186 On 02/02/2017	Bond Future	Sell	47	0.00
R186 On 02/02/2017	Bond Future	Buy	47	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	Buy	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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		Sell	70	0.00
R186 On 02/02/2017	Bond Future		Buy	70	0.00
R186 On 02/02/2017	Bond Future		Sell	89	0.00
R186 On 02/02/2017	Bond Future		Buy	89	0.00
R186 On 02/02/2017	Bond Future		Buy	100	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		Sell	100	0.00
R186 On 02/02/2017	Bond Future		Sell	169	0.00
R186 On 02/02/2017	Bond Future		Buy	169	0.00
R186 On 02/02/2017	Bond Future		Buy	393	0.00
R186 On 02/02/2017	Bond Future		Sell	393	0.00
R202 Bond Future					
R202 On 02/02/2017	Bond Future		Buy	200	0.00
R202 On 02/02/2017	Bond Future		Sell	200	0.00
R202 On 02/02/2017	Bond Future		Sell	200	0.00
R202 On 02/02/2017	Bond Future		Buy	200	0.00
R2032 Bond Future					
2032 On 02/02/2017	Bond Future		Sell	10	0.00
2032 On 02/02/2017	Bond Future		Buy	10	0.00
2032 On 02/02/2017	Bond Future		Sell	20	0.00
2032 On 02/02/2017	Bond Future		Buy	20	0.00
2032 On 02/02/2017	Bond Future		Sell	80	0.00
2032 On 02/02/2017	Bond Future		Buy	80	0.00
2032 On 02/02/2017	Bond Future		Sell	130	0.00
2032 On 02/02/2017	Bond Future		Buy	130	0.00
2032 On 02/02/2017	Bond Future		Sell	150	0.00
2032 On 02/02/2017	Bond Future		Buy	150	0.00
2032 On 02/02/2017	Bond Future		Sell	190	0.00
2032 On 02/02/2017	Bond Future		Buy	190	0.00
2032 On 02/02/2017	Bond Future		Sell	200	0.00
2032 On 02/02/2017	Bond Future		Buy	200	0.00
2032 On 02/02/2017	Bond Future		Sell	200	0.00
2032 On 02/02/2017	Bond Future		Buy	200	0.00
2032 On 02/02/2017	Bond Future		Sell	210	0.00
2032 On 02/02/2017	Bond Future		Buy	210	0.00
2032 On 02/02/2017	Bond Future		Sell	1,410	0.00

