



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 : 16/02/2017

TO DATE : 16/02/2017

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

R186 Bond Future

R186 On 04/05/2017	Bond Future		Buy	11	0.00
R186 On 04/05/2017	Bond Future		Sell	11	0.00
R186 On 04/05/2017	Bond Future		Buy	20	0.00
R186 On 04/05/2017	Bond Future		Sell	20	0.00
R186 On 04/05/2017	Bond Future		Buy	22	0.00
R186 On 04/05/2017	Bond Future		Sell	22	0.00
R186 On 04/05/2017	Bond Future		Buy	26	0.00
R186 On 04/05/2017	Bond Future		Sell	26	0.00
R186 On 04/05/2017	Bond Future		Buy	30	0.00
R186 On 04/05/2017	Bond Future		Sell	30	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	46	0.00
R186 On 04/05/2017	Bond Future		Sell	46	0.00

R186 On 04/05/2017	Bond Future	Buy	75	0.00
R186 On 04/05/2017	Bond Future	Sell	75	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	Sell	100	0.00
R186 On 04/05/2017	Bond Future	Buy	100	0.00
R186 On 04/05/2017	Bond Future	Buy	116	0.00
R186 On 04/05/2017	Bond Future	Sell	116	0.00
R186 On 04/05/2017	Bond Future	Buy	255	0.00
R186 On 04/05/2017	Bond Future	Sell	255	0.00
R186 On 04/05/2017	Bond Future	Buy	1,421	0.00
R186 On 04/05/2017	Bond Future	Sell	1,421	0.00
R186 On 04/05/2017	Bond Future	Buy	2,064	0.00
R186 On 04/05/2017	Bond Future	Sell	2,064	0.00

R2023 Bond Future

R023 On 04/05/2017	Bond Future	Buy	31	0.00
R023 On 04/05/2017	Bond Future	Sell	31	0.00
R023 On 04/05/2017	Bond Future	Buy	31	0.00
R023 On 04/05/2017	Bond Future	Sell	31	0.00

R2048 Bond Future

R248 On 04/05/2017	Bond Future	Buy	20	0.00
R248 On 04/05/2017	Bond Future	Sell	20	0.00
R248 On 04/05/2017	Bond Future	Buy	50	0.00
R248 On 04/05/2017	Bond Future	Sell	50	0.00
R248 On 04/05/2017	Bond Future	Buy	70	0.00
R248 On 04/05/2017	Bond Future	Sell	70	0.00
R248 On 04/05/2017	Bond Future	Buy	140	0.00
R248 On 04/05/2017	Bond Future	Sell	140	0.00
R248 On 04/05/2017	Bond Future	Buy	250	0.00
R248 On 04/05/2017	Bond Future	Sell	250	0.00
R248 On 04/05/2017	Bond Future	Buy	360	0.00
R248 On 04/05/2017	Bond Future	Sell	360	0.00
R248 On 04/05/2017	Bond Future	Buy	530	0.00
R248 On 04/05/2017	Bond Future	Sell	530	0.00
R248 On 04/05/2017	Bond Future	Buy	3,130	0.00
R248 On 04/05/2017	Bond Future	Sell	3,130	0.00
R248 On 04/05/2017	Bond Future	Buy	4,550	0.00
R248 On 04/05/2017	Bond Future	Sell	4,550	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	3	0.00
R207 On 04/05/2017	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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	9	0.00
R207 On 04/05/2017	Bond Future		Sell	9	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	30	0.00
R207 On 04/05/2017	Bond Future		Sell	30	0.00
R207 On 04/05/2017	Bond Future		Buy	30	0.00
R207 On 04/05/2017	Bond Future		Sell	30	0.00
R207 On 04/05/2017	Bond Future		Buy	30	0.00
R207 On 04/05/2017	Bond Future		Sell	30	0.00
R207 On 04/05/2017	Bond Future		Buy	43	0.00
R207 On 04/05/2017	Bond Future		Sell	43	0.00
R207 On 04/05/2017	Bond Future		Buy	50	0.00
R207 On 04/05/2017	Bond Future		Sell	50	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		Sell	60	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	88	0.00
R207 On 04/05/2017	Bond Future		Sell	88	0.00
R207 On 04/05/2017	Bond Future		Buy	117	0.00
R207 On 04/05/2017	Bond Future		Sell	117	0.00
R207 On 04/05/2017	Bond Future		Buy	125	0.00
R207 On 04/05/2017	Bond Future		Sell	125	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	150	0.00
R207 On 04/05/2017	Bond Future		Sell	150	0.00
R207 On 04/05/2017	Bond Future		Buy	210	0.00
R207 On 04/05/2017	Bond Future		Sell	210	0.00
R207 On 04/05/2017	Bond Future		Buy	230	0.00
R207 On 04/05/2017	Bond Future		Sell	230	0.00
R207 On 04/05/2017	Bond Future		Buy	240	0.00
R207 On 04/05/2017	Bond Future		Sell	240	0.00

