



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 : 24/02/2017

TO DATE : 24/02/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 04/05/2017	Bond Future		Buy	9	0.00
R186 On 04/05/2017	Bond Future		Sell	9	0.00
R186 On 04/05/2017	Bond Future		Buy	9	0.00
R186 On 04/05/2017	Bond Future		Sell	9	0.00
R186 On 04/05/2017	Bond Future		Buy	9	0.00
R186 On 04/05/2017	Bond Future		Sell	9	0.00
R186 On 04/05/2017	Bond Future		Buy	9	0.00
R186 On 04/05/2017	Bond Future		Sell	9	0.00
R186 On 04/05/2017	Bond Future		Buy	10	0.00
R186 On 04/05/2017	Bond Future		Sell	10	0.00
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	13	0.00
R186 On 04/05/2017	Bond Future		Sell	13	0.00

R186 On 04/05/2017	Bond Future	Buy	13	0.00
R186 On 04/05/2017	Bond Future	Sell	13	0.00
R186 On 04/05/2017	Bond Future	Buy	50	0.00
R186 On 04/05/2017	Bond Future	Sell	50	0.00
R186 On 04/05/2017	Bond Future	Buy	51	0.00
R186 On 04/05/2017	Bond Future	Sell	51	0.00
R186 On 04/05/2017	Bond Future	Buy	57	0.00
R186 On 04/05/2017	Bond Future	Sell	57	0.00
R186 On 04/05/2017	Bond Future	Buy	67	0.00
R186 On 04/05/2017	Bond Future	Sell	67	0.00
R186 On 04/05/2017	Bond Future	Buy	68	0.00
R186 On 04/05/2017	Bond Future	Sell	68	0.00
R186 On 04/05/2017	Bond Future	Buy	71	0.00
R186 On 04/05/2017	Bond Future	Sell	71	0.00
R186 On 04/05/2017	Bond Future	Buy	140	0.00
R186 On 04/05/2017	Bond Future	Sell	140	0.00
R186 On 04/05/2017	Bond Future	Buy	142	0.00
R186 On 04/05/2017	Bond Future	Sell	142	0.00
R186 On 04/05/2017	Bond Future	Sell	250	0.00
R186 On 04/05/2017	Bond Future	Buy	250	0.00
R186 On 04/05/2017	Bond Future	Sell	250	0.00
R186 On 04/05/2017	Bond Future	Buy	250	0.00
R186 On 04/05/2017	Bond Future	Buy	376	0.00
R186 On 04/05/2017	Bond Future	Sell	376	0.00
R186 On 04/05/2017	Bond Future	Buy	785	0.00
R186 On 04/05/2017	Bond Future	Sell	785	0.00
R186 On 04/05/2017	Bond Future	Buy	1,390	0.00
R186 On 04/05/2017	Bond Future	Sell	1,390	0.00

R2035 Bond Future

R035 On 04/05/2017	Bond Future	Sell	26	0.00
R035 On 04/05/2017	Bond Future	Buy	26	0.00
R035 On 04/05/2017	Bond Future	Sell	26	0.00
R035 On 04/05/2017	Bond Future	Buy	26	0.00

R2037 Bond Future

2037 On 04/05/2017	Bond Future	Buy	1	0.00
2037 On 04/05/2017	Bond Future	Sell	1	0.00
2037 On 04/05/2017	Bond Future	Buy	1	0.00
2037 On 04/05/2017	Bond Future	Sell	1	0.00
2037 On 04/05/2017	Bond Future	Buy	3	0.00
2037 On 04/05/2017	Bond Future	Sell	3	0.00
2037 On 04/05/2017	Bond Future	Buy	32	0.00
2037 On 04/05/2017	Bond Future	Sell	32	0.00
2037 On 04/05/2017	Bond Future	Buy	37	0.00
2037 On 04/05/2017	Bond Future	Sell	37	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 Bond Futures					
R208 On 04/05/2017	Bond Future		Buy	80	0.00
R208 On 04/05/2017	Bond Future		Buy	80	0.00
R208 On 04/05/2017	Bond Future		Sell	80	0.00
R208 On 04/05/2017	Bond Future		Sell	80	0.00
R209 Bond Future					
R209 On 04/05/2017	Bond Future		Buy	114	0.00
R209 On 04/05/2017	Bond Future		Sell	114	0.00
R209 On 04/05/2017	Bond Future		Sell	114	0.00
R209 On 04/05/2017	Bond Future		Buy	114	0.00
R213 Bond Future					
R213 On 04/05/2017	Bond Future		Buy	171	0.00
R213 On 04/05/2017	Bond Future		Sell	171	0.00
R213 On 04/05/2017	Bond Future		Sell	171	0.00
R213 On 04/05/2017	Bond Future		Buy	171	0.00
Grand Total for Daily Detailed Turnover:				4,636	0.00