



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 : 17/05/2017

TO DATE : 17/05/2017

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

R186 Bond Future

R186 On 03/08/2017	Bond Future		Sell	13	0.00	
R186 On 03/08/2017	Bond Future		Buy	13	0.00	
R186 On 03/08/2017	Bond Future		Sell	16	0.00	
R186 On 03/08/2017	Bond Future		Buy	16	0.00	
R186 On 03/08/2017	Bond Future		Sell	16	0.00	
R186 On 03/08/2017	Bond Future		Buy	16	0.00	
R186 On 03/08/2017	Bond Future		Sell	20	0.00	
R186 On 03/08/2017	Bond Future		Buy	20	0.00	
R186 On 03/08/2017	Bond Future		Buy	24	0.00	
R186 On 03/08/2017	Bond Future		Sell	24	0.00	
R186 On 03/08/2017	Bond Future	8.90	Put	Sell	42	0.00
R186 On 03/08/2017	Bond Future	8.90	Put	Buy	42	0.00
R186 On 03/08/2017	Bond Future	8.90	Put	Sell	50	0.00
R186 On 03/08/2017	Bond Future	8.90	Put	Buy	50	0.00

R186 On 03/08/2017	Bond Future	8.90	Put	Sell	51	0.00
R186 On 03/08/2017	Bond Future	8.90	Put	Buy	51	0.00
R186 On 03/08/2017	Bond Future	8.90	Put	Sell	62	0.00
R186 On 03/08/2017	Bond Future	8.90	Put	Buy	62	0.00
R186 On 03/08/2017	Bond Future			Sell	75	0.00
R186 On 03/08/2017	Bond Future			Buy	75	0.00
R186 On 03/08/2017	Bond Future			Buy	100	0.00
R186 On 03/08/2017	Bond Future			Sell	100	0.00
R186 On 03/08/2017	Bond Future			Sell	100	0.00
R186 On 03/08/2017	Bond Future			Buy	100	0.00
R186 On 03/08/2017	Bond Future			Buy	100	0.00
R186 On 03/08/2017	Bond Future			Sell	100	0.00
R186 On 03/08/2017	Bond Future			Buy	170	0.00
R186 On 03/08/2017	Bond Future			Sell	170	0.00
R186 On 03/08/2017	Bond Future			Sell	190	0.00
R186 On 03/08/2017	Bond Future			Buy	190	0.00
R186 On 03/08/2017	Bond Future			Buy	195	0.00
R186 On 03/08/2017	Bond Future			Sell	195	0.00
R186 On 03/08/2017	Bond Future	8.90	Put	Sell	238	0.00
R186 On 03/08/2017	Bond Future	8.90	Put	Buy	238	0.00
R186 On 03/08/2017	Bond Future			Buy	275	0.00
R186 On 03/08/2017	Bond Future			Sell	275	0.00
R186 On 03/08/2017	Bond Future			Buy	330	0.00
R186 On 03/08/2017	Bond Future			Sell	330	0.00
R186 On 03/08/2017	Bond Future			Buy	410	0.00
R186 On 03/08/2017	Bond Future			Sell	410	0.00
R186 On 03/08/2017	Bond Future			Sell	480	0.00
R186 On 03/08/2017	Bond Future			Buy	480	0.00
R186 On 03/08/2017	Bond Future	8.90	Put	Sell	607	0.00
R186 On 03/08/2017	Bond Future	8.90	Put	Buy	607	0.00
R186 On 03/08/2017	Bond Future	8.90	Put	Buy	1,050	0.00
R186 On 03/08/2017	Bond Future	8.90	Put	Sell	1,050	0.00
R186 On 03/08/2017	Bond Future			Buy	1,346	0.00
R186 On 03/08/2017	Bond Future			Sell	1,346	0.00
R186 On 03/08/2017	Bond Future			Buy	3,000	0.00
R186 On 03/08/2017	Bond Future			Sell	3,000	0.00
R186 On 03/08/2017	Bond Future			Buy	3,000	0.00
R186 On 03/08/2017	Bond Future			Sell	3,000	0.00

R2030 Bond Future

2030 On 03/08/2017	Bond Future			Sell	54	0.00
2030 On 03/08/2017	Bond Future			Buy	54	0.00
2030 On 03/08/2017	Bond Future			Buy	54	0.00
2030 On 03/08/2017	Bond Future			Sell	54	0.00
2030 On 03/08/2017	Bond Future			Sell	58	0.00
2030 On 03/08/2017	Bond Future			Buy	58	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/08/2017			Sell	67	0.00
2030 On 03/08/2017			Buy	67	0.00
2030 On 03/08/2017			Buy	73	0.00
2030 On 03/08/2017			Sell	73	0.00
2030 On 03/08/2017			Sell	78	0.00
2030 On 03/08/2017			Buy	78	0.00
2030 On 03/08/2017			Buy	203	0.00
2030 On 03/08/2017			Sell	203	0.00
2030 On 03/08/2017			Buy	317	0.00
2030 On 03/08/2017			Sell	317	0.00
2030 On 03/08/2017			Buy	555	0.00
2030 On 03/08/2017			Sell	555	0.00
2030 On 03/08/2017			Buy	706	0.00
2030 On 03/08/2017			Sell	706	0.00
2030 On 03/08/2017			Buy	1,578	0.00
2030 On 03/08/2017			Sell	1,578	0.00

R2032 Bond Future

2032 On 03/08/2017			Sell	13	0.00
2032 On 03/08/2017			Buy	13	0.00
2032 On 03/08/2017			Sell	22	0.00
2032 On 03/08/2017			Buy	22	0.00
2032 On 03/08/2017			Buy	29	0.00
2032 On 03/08/2017			Sell	29	0.00
2032 On 03/08/2017			Sell	33	0.00
2032 On 03/08/2017			Buy	33	0.00
2032 On 03/08/2017			Sell	43	0.00
2032 On 03/08/2017			Buy	43	0.00
2032 On 03/08/2017			Sell	47	0.00
2032 On 03/08/2017			Buy	47	0.00
2032 On 03/08/2017			Sell	48	0.00
2032 On 03/08/2017			Buy	48	0.00
2032 On 03/08/2017			Sell	80	0.00
2032 On 03/08/2017			Buy	80	0.00
2032 On 03/08/2017			Sell	122	0.00
2032 On 03/08/2017			Buy	122	0.00
2032 On 03/08/2017			Sell	127	0.00
2032 On 03/08/2017			Buy	127	0.00
2032 On 03/08/2017			Sell	680	0.00
2032 On 03/08/2017			Buy	680	0.00
2032 On 03/08/2017			Sell	991	0.00
2032 On 03/08/2017			Buy	991	0.00

2032 On 03/08/2017	Bond Future	Buy	2,235	0.00
2032 On 03/08/2017	Bond Future	Sell	2,235	0.00
R2037 Bond Future				
2037 On 03/08/2017	Bond Future	Sell	120	0.00
2037 On 03/08/2017	Bond Future	Buy	120	0.00
Grand Total for Daily Detailed Turnover:			20,293	0.00