



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/05/2017

TO DATE : 23/05/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2038 Bond Future</b>					
2038 On 03/08/2017			Buy	20	0.00
2038 On 03/08/2017			Sell	20	0.00
<b>R186 Bond Future</b>					
R186 On 03/08/2017			Buy	1	0.00
R186 On 03/08/2017			Sell	1	0.00
R186 On 03/08/2017			Buy	2	0.00
R186 On 03/08/2017			Sell	2	0.00
R186 On 03/08/2017			Buy	2	0.00
R186 On 03/08/2017			Sell	2	0.00
R186 On 03/08/2017			Buy	4	0.00
R186 On 03/08/2017			Sell	4	0.00
R186 On 03/08/2017			Sell	4	0.00
R186 On 03/08/2017			Buy	4	0.00

R186 On 03/08/2017	Bond Future	Sell	4	0.00
R186 On 03/08/2017	Bond Future	Buy	4	0.00
R186 On 03/08/2017	Bond Future	Buy	8	0.00
R186 On 03/08/2017	Bond Future	Sell	8	0.00
R186 On 03/08/2017	Bond Future	Buy	10	0.00
R186 On 03/08/2017	Bond Future	Sell	10	0.00
R186 On 03/08/2017	Bond Future	Buy	14	0.00
R186 On 03/08/2017	Bond Future	Sell	14	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	Buy	17	0.00
R186 On 03/08/2017	Bond Future	Sell	17	0.00
R186 On 03/08/2017	Bond Future	Buy	18	0.00
R186 On 03/08/2017	Bond Future	Sell	18	0.00
R186 On 03/08/2017	Bond Future	Buy	20	0.00
R186 On 03/08/2017	Bond Future	Sell	20	0.00
R186 On 03/08/2017	Bond Future	Buy	23	0.00
R186 On 03/08/2017	Bond Future	Sell	23	0.00
R186 On 03/08/2017	Bond Future	Buy	30	0.00
R186 On 03/08/2017	Bond Future	Sell	30	0.00
R186 On 03/08/2017	Bond Future	Buy	32	0.00
R186 On 03/08/2017	Bond Future	Sell	32	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	106	0.00
R186 On 03/08/2017	Bond Future	Sell	106	0.00
R186 On 03/08/2017	Bond Future	Buy	111	0.00
R186 On 03/08/2017	Bond Future	Sell	111	0.00
R186 On 03/08/2017	Bond Future	Sell	124	0.00
R186 On 03/08/2017	Bond Future	Buy	124	0.00
R186 On 03/08/2017	Bond Future	Sell	178	0.00
R186 On 03/08/2017	Bond Future	Buy	178	0.00
R186 On 03/08/2017	Bond Future	Buy	253	0.00
R186 On 03/08/2017	Bond Future	Sell	253	0.00
R186 On 03/08/2017	Bond Future	Buy	283	0.00
R186 On 03/08/2017	Bond Future	Sell	283	0.00
R186 On 03/08/2017	Bond Future	Buy	295	0.00
R186 On 03/08/2017	Bond Future	Sell	295	0.00
R186 On 03/08/2017	Bond Future	Buy	388	0.00
R186 On 03/08/2017	Bond Future	Sell	388	0.00
R186 On 03/08/2017	Bond Future	Buy	522	0.00
R186 On 03/08/2017	Bond Future	Sell	522	0.00
R186 On 03/08/2017	Bond Future	Buy	581	0.00
R186 On 03/08/2017	Bond Future	Sell	581	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Buy	695	0.00
R186 On 03/08/2017	Bond Future		Sell	695	0.00
R186 On 03/08/2017	Bond Future		Buy	729	0.00
R186 On 03/08/2017	Bond Future		Sell	729	0.00
R186 On 03/08/2017	Bond Future		Sell	923	0.00
R186 On 03/08/2017	Bond Future		Buy	923	0.00
R186 On 03/08/2017	Bond Future		Buy	2,041	0.00
R186 On 03/08/2017	Bond Future		Sell	2,041	0.00
R186 On 03/08/2017	Bond Future		Sell	5,000	0.00
R186 On 03/08/2017	Bond Future		Buy	5,000	0.00
R186 On 03/08/2017	Bond Future		Sell	5,000	0.00
R186 On 03/08/2017	Bond Future		Buy	5,000	0.00
<b>R2023 Bond Future</b>					
R023 On 03/08/2017	Bond Future		Buy	1	0.00
R023 On 03/08/2017	Bond Future		Sell	1	0.00
R023 On 03/08/2017	Bond Future		Buy	20	0.00
R023 On 03/08/2017	Bond Future		Sell	20	0.00
R023 On 03/08/2017	Bond Future		Buy	25	0.00
R023 On 03/08/2017	Bond Future		Sell	25	0.00
R023 On 03/08/2017	Bond Future		Buy	41	0.00
R023 On 03/08/2017	Bond Future		Sell	41	0.00
R023 On 03/08/2017	Bond Future		Buy	460	0.00
R023 On 03/08/2017	Bond Future		Sell	460	0.00
R023 On 03/08/2017	Bond Future		Buy	527	0.00
R023 On 03/08/2017	Bond Future		Sell	527	0.00
<b>R207 Bond Future</b>					
R207 On 03/08/2017	Bond Future		Sell	97	0.00
R207 On 03/08/2017	Bond Future		Buy	97	0.00
R207 On 03/08/2017	Bond Future		Sell	209	0.00
R207 On 03/08/2017	Bond Future		Buy	209	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>18,950</b>	<b>0.00</b>