



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 : 31/05/2017

TO DATE : 31/05/2017

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

R186 Bond Future

R186 On 03/08/2017	Bond Future		Buy	1	0.00
R186 On 03/08/2017	Bond Future		Sell	1	0.00
R186 On 03/08/2017	Bond Future		Buy	3	0.00
R186 On 03/08/2017	Bond Future		Sell	3	0.00
R186 On 03/08/2017	Bond Future		Buy	4	0.00
R186 On 03/08/2017	Bond Future		Sell	4	0.00
R186 On 03/08/2017	Bond Future		Buy	7	0.00
R186 On 03/08/2017	Bond Future		Sell	7	0.00
R186 On 03/08/2017	Bond Future		Buy	9	0.00
R186 On 03/08/2017	Bond Future		Sell	9	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		Sell	20	0.00
R186 On 03/08/2017	Bond Future		Buy	20	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	24	0.00
R186 On 03/08/2017	Bond Future	Sell	24	0.00
R186 On 03/08/2017	Bond Future	Buy	25	0.00
R186 On 03/08/2017	Bond Future	Sell	25	0.00
R186 On 03/08/2017	Bond Future	Buy	26	0.00
R186 On 03/08/2017	Bond Future	Sell	26	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	31	0.00
R186 On 03/08/2017	Bond Future	Sell	31	0.00
R186 On 03/08/2017	Bond Future	Buy	36	0.00
R186 On 03/08/2017	Bond Future	Sell	36	0.00
R186 On 03/08/2017	Bond Future	Buy	38	0.00
R186 On 03/08/2017	Bond Future	Sell	38	0.00
R186 On 03/08/2017	Bond Future	Buy	53	0.00
R186 On 03/08/2017	Bond Future	Sell	53	0.00
R186 On 03/08/2017	Bond Future	Buy	62	0.00
R186 On 03/08/2017	Bond Future	Sell	62	0.00
R186 On 03/08/2017	Bond Future	Sell	70	0.00
R186 On 03/08/2017	Bond Future	Buy	70	0.00
R186 On 03/08/2017	Bond Future	Buy	110	0.00
R186 On 03/08/2017	Bond Future	Sell	110	0.00
R186 On 03/08/2017	Bond Future	Buy	114	0.00
R186 On 03/08/2017	Bond Future	Sell	114	0.00
R186 On 03/08/2017	Bond Future	Buy	118	0.00
R186 On 03/08/2017	Bond Future	Sell	118	0.00
R186 On 03/08/2017	Bond Future	Buy	140	0.00
R186 On 03/08/2017	Bond Future	Sell	140	0.00
R186 On 03/08/2017	Bond Future	Buy	169	0.00
R186 On 03/08/2017	Bond Future	Sell	169	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	200	0.00
R186 On 03/08/2017	Bond Future	Sell	200	0.00
R186 On 03/08/2017	Bond Future	Sell	300	0.00
R186 On 03/08/2017	Bond Future	Buy	300	0.00
R186 On 03/08/2017	Bond Future	Sell	300	0.00
R186 On 03/08/2017	Bond Future	Buy	300	0.00
R186 On 03/08/2017	Bond Future	Buy	304	0.00
R186 On 03/08/2017	Bond Future	Sell	304	0.00
R186 On 03/08/2017	Bond Future	Buy	540	0.00
R186 On 03/08/2017	Bond Future	Sell	540	0.00
R186 On 03/08/2017	Bond Future	Buy	670	0.00
R186 On 03/08/2017	Bond Future	Sell	670	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2017	Bond Future		Buy	1,070	0.00
R186 On 03/08/2017	Bond Future		Sell	1,070	0.00
R186 On 03/08/2017	Bond Future		Sell	3,334	0.00
R186 On 03/08/2017	Bond Future		Buy	3,334	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

R202 Bond Future

R202 On 03/08/2017	Bond Future		Sell	20	0.00
R202 On 03/08/2017	Bond Future		Buy	20	0.00

R2023 Bond Future

R023 On 03/08/2017	Bond Future		Sell	1	0.00
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	1	0.00
R023 On 03/08/2017	Bond Future		Sell	4	0.00
R023 On 03/08/2017	Bond Future		Buy	4	0.00
R023 On 03/08/2017	Bond Future		Sell	4	0.00
R023 On 03/08/2017	Bond Future		Buy	4	0.00
R023 On 03/08/2017	Bond Future		Buy	6	0.00
R023 On 03/08/2017	Bond Future		Sell	6	0.00
R023 On 03/08/2017	Bond Future		Sell	9	0.00
R023 On 03/08/2017	Bond Future		Buy	9	0.00
R023 On 03/08/2017	Bond Future		Sell	10	0.00
R023 On 03/08/2017	Bond Future		Buy	10	0.00
R023 On 03/08/2017	Bond Future		Buy	11	0.00
R023 On 03/08/2017	Bond Future		Sell	11	0.00
R023 On 03/08/2017	Bond Future		Buy	12	0.00
R023 On 03/08/2017	Bond Future		Sell	12	0.00
R023 On 03/08/2017	Bond Future		Sell	12	0.00
R023 On 03/08/2017	Bond Future		Buy	12	0.00
R023 On 03/08/2017	Bond Future		Buy	14	0.00
R023 On 03/08/2017	Bond Future		Sell	14	0.00
R023 On 03/08/2017	Bond Future		Sell	23	0.00
R023 On 03/08/2017	Bond Future		Buy	23	0.00
R023 On 03/08/2017	Bond Future		Sell	27	0.00
R023 On 03/08/2017	Bond Future		Buy	27	0.00
R023 On 03/08/2017	Bond Future		Sell	29	0.00
R023 On 03/08/2017	Bond Future		Buy	29	0.00
R023 On 03/08/2017	Bond Future		Sell	30	0.00

R023 On 03/08/2017	Bond Future	Buy	30	0.00
R023 On 03/08/2017	Bond Future	Sell	36	0.00
R023 On 03/08/2017	Bond Future	Buy	36	0.00
R023 On 03/08/2017	Bond Future	Sell	40	0.00
R023 On 03/08/2017	Bond Future	Buy	40	0.00
R023 On 03/08/2017	Bond Future	Sell	41	0.00
R023 On 03/08/2017	Bond Future	Buy	41	0.00
R023 On 03/08/2017	Bond Future	Sell	45	0.00
R023 On 03/08/2017	Bond Future	Buy	45	0.00
R023 On 03/08/2017	Bond Future	Buy	57	0.00
R023 On 03/08/2017	Bond Future	Sell	57	0.00
R023 On 03/08/2017	Bond Future	Sell	61	0.00
R023 On 03/08/2017	Bond Future	Buy	61	0.00
R023 On 03/08/2017	Bond Future	Sell	71	0.00
R023 On 03/08/2017	Bond Future	Buy	71	0.00
R023 On 03/08/2017	Bond Future	Sell	130	0.00
R023 On 03/08/2017	Bond Future	Buy	130	0.00
R023 On 03/08/2017	Bond Future	Sell	132	0.00
R023 On 03/08/2017	Bond Future	Buy	132	0.00
R023 On 03/08/2017	Bond Future	Sell	137	0.00
R023 On 03/08/2017	Bond Future	Buy	137	0.00
R023 On 03/08/2017	Bond Future	Buy	148	0.00
R023 On 03/08/2017	Bond Future	Sell	148	0.00
R023 On 03/08/2017	Bond Future	Sell	160	0.00
R023 On 03/08/2017	Bond Future	Buy	160	0.00
R023 On 03/08/2017	Bond Future	Sell	197	0.00
R023 On 03/08/2017	Bond Future	Buy	197	0.00
R023 On 03/08/2017	Bond Future	Sell	220	0.00
R023 On 03/08/2017	Bond Future	Buy	220	0.00
R023 On 03/08/2017	Bond Future	Sell	230	0.00
R023 On 03/08/2017	Bond Future	Buy	230	0.00
R023 On 03/08/2017	Bond Future	Buy	252	0.00
R023 On 03/08/2017	Bond Future	Sell	252	0.00
R023 On 03/08/2017	Bond Future	Buy	352	0.00
R023 On 03/08/2017	Bond Future	Sell	352	0.00
R023 On 03/08/2017	Bond Future	Buy	617	0.00
R023 On 03/08/2017	Bond Future	Sell	617	0.00
R023 On 03/08/2017	Bond Future	Sell	630	0.00
R023 On 03/08/2017	Bond Future	Buy	630	0.00
R023 On 03/08/2017	Bond Future	Buy	889	0.00
R023 On 03/08/2017	Bond Future	Sell	889	0.00
R023 On 03/08/2017	Bond Future	Sell	1,250	0.00
R023 On 03/08/2017	Bond Future	Buy	1,250	0.00
R023 On 03/08/2017	Bond Future	Buy	2,006	0.00
R023 On 03/08/2017	Bond Future	Sell	2,006	0.00
R023 On 03/08/2017	Bond Future	Sell	3,882	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 03/08/2017 Bond Future			Buy	3,882	0.00
R2048 Bond Future					
R248 On 03/08/2017 Bond Future			Sell	5,000	0.00
R248 On 03/08/2017 Bond Future			Buy	5,000	0.00
Grand Total for Daily Detailed Turnover:				29,824	0.00