



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 : 21/08/2017

TO DATE : 21/08/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2050 Bond Future</b>					
2050 On 02/11/2017			Buy	55	0.00
2050 On 02/11/2017			Sell	55	0.00
2050 On 02/11/2017			Buy	70	0.00
2050 On 02/11/2017			Sell	70	0.00
2050 On 02/11/2017			Buy	75	0.00
2050 On 02/11/2017			Sell	75	0.00
2050 On 02/11/2017			Buy	75	0.00
2050 On 02/11/2017			Sell	75	0.00
<b>R186 Bond Future</b>					
R186 On 02/11/2017			Sell	1	0.00
R186 On 02/11/2017			Buy	1	0.00
R186 On 02/11/2017			Sell	1	0.00
R186 On 02/11/2017			Buy	1	0.00

R186 On 02/11/2017	Bond Future	Sell	1	0.00
R186 On 02/11/2017	Bond Future	Buy	1	0.00
R186 On 02/11/2017	Bond Future	Sell	1	0.00
R186 On 02/11/2017	Bond Future	Buy	1	0.00
R186 On 02/11/2017	Bond Future	Sell	2	0.00
R186 On 02/11/2017	Bond Future	Buy	2	0.00
R186 On 02/11/2017	Bond Future	Sell	2	0.00
R186 On 02/11/2017	Bond Future	Buy	2	0.00
R186 On 02/11/2017	Bond Future	Sell	2	0.00
R186 On 02/11/2017	Bond Future	Buy	2	0.00
R186 On 02/11/2017	Bond Future	Buy	3	0.00
R186 On 02/11/2017	Bond Future	Sell	3	0.00
R186 On 02/11/2017	Bond Future	Buy	6	0.00
R186 On 02/11/2017	Bond Future	Sell	6	0.00
R186 On 02/11/2017	Bond Future	Buy	7	0.00
R186 On 02/11/2017	Bond Future	Sell	7	0.00
R186 On 02/11/2017	Bond Future	Sell	7	0.00
R186 On 02/11/2017	Bond Future	Buy	7	0.00
R186 On 02/11/2017	Bond Future	Sell	7	0.00
R186 On 02/11/2017	Bond Future	Buy	7	0.00
R186 On 02/11/2017	Bond Future	Buy	8	0.00
R186 On 02/11/2017	Bond Future	Sell	8	0.00
R186 On 02/11/2017	Bond Future	Sell	8	0.00
R186 On 02/11/2017	Bond Future	Buy	8	0.00
R186 On 02/11/2017	Bond Future	Sell	10	0.00
R186 On 02/11/2017	Bond Future	Buy	10	0.00
R186 On 02/11/2017	Bond Future	Sell	12	0.00
R186 On 02/11/2017	Bond Future	Buy	12	0.00
R186 On 02/11/2017	Bond Future	Buy	13	0.00
R186 On 02/11/2017	Bond Future	Sell	13	0.00
R186 On 02/11/2017	Bond Future	Sell	14	0.00
R186 On 02/11/2017	Bond Future	Buy	14	0.00
R186 On 02/11/2017	Bond Future	Sell	18	0.00
R186 On 02/11/2017	Bond Future	Buy	18	0.00
R186 On 02/11/2017	Bond Future	Sell	19	0.00
R186 On 02/11/2017	Bond Future	Buy	19	0.00
R186 On 02/11/2017	Bond Future	Sell	21	0.00
R186 On 02/11/2017	Bond Future	Buy	21	0.00
R186 On 02/11/2017	Bond Future	Sell	21	0.00
R186 On 02/11/2017	Bond Future	Buy	21	0.00
R186 On 02/11/2017	Bond Future	Sell	25	0.00
R186 On 02/11/2017	Bond Future	Buy	25	0.00
R186 On 02/11/2017	Bond Future	Buy	48	0.00
R186 On 02/11/2017	Bond Future	Sell	48	0.00
R186 On 02/11/2017	Bond Future	Sell	54	0.00
R186 On 02/11/2017	Bond Future	Buy	54	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2017	Bond Future		Sell	80	0.00
R186 On 02/11/2017	Bond Future		Buy	80	0.00
R186 On 02/11/2017	Bond Future		Buy	131	0.00
R186 On 02/11/2017	Bond Future		Sell	131	0.00
R186 On 02/11/2017	Bond Future		Sell	158	0.00
R186 On 02/11/2017	Bond Future		Buy	158	0.00
R186 On 02/11/2017	Bond Future		Buy	162	0.00
R186 On 02/11/2017	Bond Future		Sell	162	0.00
R186 On 02/11/2017	Bond Future		Buy	162	0.00
R186 On 02/11/2017	Bond Future		Sell	162	0.00
R186 On 02/11/2017	Bond Future		Buy	316	0.00
R186 On 02/11/2017	Bond Future		Sell	316	0.00
<b>R202 Bond Future</b>					
R202 On 02/11/2017	Bond Future		Buy	70	0.00
R202 On 02/11/2017	Bond Future		Sell	70	0.00
<b>R2032 Bond Future</b>					
2032 On 02/11/2017	Bond Future		Buy	20	0.00
2032 On 02/11/2017	Bond Future		Sell	20	0.00
<b>R2035 Bond Future</b>					
R035 On 02/11/2017	Bond Future		Buy	38	0.00
R035 On 02/11/2017	Bond Future		Sell	38	0.00
R035 On 02/11/2017	Bond Future		Buy	49	0.00
R035 On 02/11/2017	Bond Future		Sell	49	0.00
R035 On 02/11/2017	Bond Future		Buy	51	0.00
R035 On 02/11/2017	Bond Future		Sell	51	0.00
R035 On 02/11/2017	Bond Future		Buy	58	0.00
R035 On 02/11/2017	Bond Future		Sell	58	0.00
R035 On 02/11/2017	Bond Future		Buy	196	0.00
R035 On 02/11/2017	Bond Future		Sell	196	0.00
<b>R2037 Bond Future</b>					
2037 On 02/11/2017	Bond Future		Buy	7	0.00
2037 On 02/11/2017	Bond Future		Sell	7	0.00
2037 On 02/11/2017	Bond Future		Buy	11	0.00
2037 On 02/11/2017	Bond Future		Sell	11	0.00
2037 On 02/11/2017	Bond Future		Buy	23	0.00
2037 On 02/11/2017	Bond Future		Sell	23	0.00
2037 On 02/11/2017	Bond Future		Buy	25	0.00

2037 On 02/11/2017	Bond Future	Sell	25	0.00
2037 On 02/11/2017	Bond Future	Buy	68	0.00
2037 On 02/11/2017	Bond Future	Sell	68	0.00
2037 On 02/11/2017	Bond Future	Buy	77	0.00
2037 On 02/11/2017	Bond Future	Sell	77	0.00
2037 On 02/11/2017	Bond Future	Buy	84	0.00
2037 On 02/11/2017	Bond Future	Sell	84	0.00
2037 On 02/11/2017	Bond Future	Buy	89	0.00
2037 On 02/11/2017	Bond Future	Sell	89	0.00
2037 On 02/11/2017	Bond Future	Buy	100	0.00
2037 On 02/11/2017	Bond Future	Sell	100	0.00
2037 On 02/11/2017	Bond Future	Buy	118	0.00
2037 On 02/11/2017	Bond Future	Sell	118	0.00
2037 On 02/11/2017	Bond Future	Sell	231	0.00
2037 On 02/11/2017	Bond Future	Buy	231	0.00
2037 On 02/11/2017	Bond Future	Buy	244	0.00
2037 On 02/11/2017	Bond Future	Sell	244	0.00
2037 On 02/11/2017	Bond Future	Buy	353	0.00
2037 On 02/11/2017	Bond Future	Sell	353	0.00
2037 On 02/11/2017	Bond Future	Buy	1,446	0.00
2037 On 02/11/2017	Bond Future	Sell	1,446	0.00
2037 On 02/11/2017	Bond Future	Buy	1,840	0.00
2037 On 02/11/2017	Bond Future	Sell	1,840	0.00
2037 On 02/11/2017	Bond Future	Buy	4,716	0.00
2037 On 02/11/2017	Bond Future	Sell	4,716	0.00

**R209 Bond Future**

R209 On 02/11/2017	Bond Future	Sell	1	0.00
R209 On 02/11/2017	Bond Future	Buy	1	0.00
R209 On 02/11/2017	Bond Future	Sell	2	0.00
R209 On 02/11/2017	Bond Future	Buy	2	0.00
R209 On 02/11/2017	Bond Future	Sell	2	0.00
R209 On 02/11/2017	Bond Future	Buy	2	0.00
R209 On 02/11/2017	Bond Future	Sell	3	0.00
R209 On 02/11/2017	Bond Future	Buy	3	0.00
R209 On 02/11/2017	Bond Future	Sell	3	0.00
R209 On 02/11/2017	Bond Future	Buy	3	0.00
R209 On 02/11/2017	Bond Future	Sell	11	0.00
R209 On 02/11/2017	Bond Future	Buy	11	0.00
R209 On 02/11/2017	Bond Future	Sell	13	0.00
R209 On 02/11/2017	Bond Future	Buy	13	0.00
R209 On 02/11/2017	Bond Future	Sell	16	0.00
R209 On 02/11/2017	Bond Future	Buy	16	0.00
R209 On 02/11/2017	Bond Future	Sell	16	0.00
R209 On 02/11/2017	Bond Future	Buy	16	0.00
R209 On 02/11/2017	Bond Future	Sell	17	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 02/11/2017	Bond Future		Buy	17	0.00
R209 On 02/11/2017	Bond Future		Sell	20	0.00
R209 On 02/11/2017	Bond Future		Buy	20	0.00
R209 On 02/11/2017	Bond Future		Sell	23	0.00
R209 On 02/11/2017	Bond Future		Buy	23	0.00
R209 On 02/11/2017	Bond Future		Sell	25	0.00
R209 On 02/11/2017	Bond Future		Buy	25	0.00
R209 On 02/11/2017	Bond Future		Sell	25	0.00
R209 On 02/11/2017	Bond Future		Buy	25	0.00
R209 On 02/11/2017	Bond Future		Buy	30	0.00
R209 On 02/11/2017	Bond Future		Sell	30	0.00
R209 On 02/11/2017	Bond Future		Sell	30	0.00
R209 On 02/11/2017	Bond Future		Buy	30	0.00
R209 On 02/11/2017	Bond Future		Sell	35	0.00
R209 On 02/11/2017	Bond Future		Buy	35	0.00
R209 On 02/11/2017	Bond Future		Buy	40	0.00
R209 On 02/11/2017	Bond Future		Sell	40	0.00
R209 On 02/11/2017	Bond Future		Sell	102	0.00
R209 On 02/11/2017	Bond Future		Buy	102	0.00
R209 On 02/11/2017	Bond Future		Sell	158	0.00
R209 On 02/11/2017	Bond Future		Buy	158	0.00
R209 On 02/11/2017	Bond Future		Sell	178	0.00
R209 On 02/11/2017	Bond Future		Buy	178	0.00
R209 On 02/11/2017	Bond Future		Sell	231	0.00
R209 On 02/11/2017	Bond Future		Buy	231	0.00
R209 On 02/11/2017	Bond Future		Buy	275	0.00
R209 On 02/11/2017	Bond Future		Sell	275	0.00
R209 On 02/11/2017	Bond Future		Sell	357	0.00
R209 On 02/11/2017	Bond Future		Buy	357	0.00
R209 On 02/11/2017	Bond Future		Sell	431	0.00
R209 On 02/11/2017	Bond Future		Buy	431	0.00
R209 On 02/11/2017	Bond Future		Sell	475	0.00
R209 On 02/11/2017	Bond Future		Buy	475	0.00
R209 On 02/11/2017	Bond Future		Sell	667	0.00
R209 On 02/11/2017	Bond Future		Buy	667	0.00
R209 On 02/11/2017	Bond Future		Sell	734	0.00
R209 On 02/11/2017	Bond Future		Buy	734	0.00
R209 On 02/11/2017	Bond Future		Buy	1,500	0.00
R209 On 02/11/2017	Bond Future		Sell	1,500	0.00
R209 On 02/11/2017	Bond Future		Buy	2,320	0.00
R209 On 02/11/2017	Bond Future		Sell	2,320	0.00

**Grand Total for Daily Detailed Turnover:**

**19,249**

**0.00**