



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 : 22/08/2017

TO DATE : 22/08/2017

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

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		Sell	6	0.00
R186 On 02/11/2017	Bond Future		Buy	6	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	15	0.00
R186 On 02/11/2017	Bond Future		Buy	15	0.00
R186 On 02/11/2017	Bond Future		Buy	24	0.00
R186 On 02/11/2017	Bond Future		Sell	24	0.00
R186 On 02/11/2017	Bond Future		Buy	35	0.00
R186 On 02/11/2017	Bond Future		Sell	35	0.00
R186 On 02/11/2017	Bond Future		Buy	36	0.00
R186 On 02/11/2017	Bond Future		Sell	36	0.00
R186 On 02/11/2017	Bond Future		Sell	37	0.00

R186 On 02/11/2017	Bond Future	Buy	37	0.00
R186 On 02/11/2017	Bond Future	Sell	37	0.00
R186 On 02/11/2017	Bond Future	Buy	37	0.00
R186 On 02/11/2017	Bond Future	Buy	64	0.00
R186 On 02/11/2017	Bond Future	Sell	64	0.00
R186 On 02/11/2017	Bond Future	Sell	70	0.00
R186 On 02/11/2017	Bond Future	Buy	70	0.00
R186 On 02/11/2017	Bond Future	Sell	72	0.00
R186 On 02/11/2017	Bond Future	Buy	72	0.00
R186 On 02/11/2017	Bond Future	Buy	75	0.00
R186 On 02/11/2017	Bond Future	Sell	75	0.00
R186 On 02/11/2017	Bond Future	Buy	75	0.00
R186 On 02/11/2017	Bond Future	Sell	75	0.00
R186 On 02/11/2017	Bond Future	Sell	96	0.00
R186 On 02/11/2017	Bond Future	Buy	96	0.00
R186 On 02/11/2017	Bond Future	Sell	150	0.00
R186 On 02/11/2017	Bond Future	Buy	150	0.00
R186 On 02/11/2017	Bond Future	Sell	175	0.00
R186 On 02/11/2017	Bond Future	Buy	175	0.00
R186 On 02/11/2017	Bond Future	Sell	180	0.00
R186 On 02/11/2017	Bond Future	Buy	180	0.00
R186 On 02/11/2017	Bond Future	Buy	358	0.00
R186 On 02/11/2017	Bond Future	Sell	358	0.00
R186 On 02/11/2017	Bond Future	Sell	520	0.00
R186 On 02/11/2017	Bond Future	Buy	520	0.00
R186 On 02/11/2017	Bond Future	Sell	750	0.00
R186 On 02/11/2017	Bond Future	Buy	750	0.00
R186 On 02/11/2017	Bond Future	Sell	750	0.00
R186 On 02/11/2017	Bond Future	Buy	750	0.00
R186 On 02/11/2017	Bond Future	Sell	767	0.00
R186 On 02/11/2017	Bond Future	Buy	767	0.00
R186 On 02/11/2017	Bond Future	Buy	788	0.00
R186 On 02/11/2017	Bond Future	Sell	788	0.00

R2023 Bond Future

R023 On 02/11/2017	Bond Future	Buy	35	0.00
R023 On 02/11/2017	Bond Future	Sell	35	0.00
R023 On 02/11/2017	Bond Future	Sell	35	0.00
R023 On 02/11/2017	Bond Future	Buy	35	0.00

R2032 Bond Future

2032 On 02/11/2017	Bond Future	Sell	3	0.00
2032 On 02/11/2017	Bond Future	Buy	3	0.00
2032 On 02/11/2017	Bond Future	Buy	25	0.00
2032 On 02/11/2017	Bond Future	Sell	25	0.00
2032 On 02/11/2017	Bond Future	Buy	40	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 02/11/2017			Sell	40	0.00
2032 On 02/11/2017			Buy	65	0.00
2032 On 02/11/2017			Sell	65	0.00
2032 On 02/11/2017			Sell	132	0.00
2032 On 02/11/2017			Buy	132	0.00
2032 On 02/11/2017			Buy	135	0.00
2032 On 02/11/2017			Sell	135	0.00
R2035 Bond Future					
R035 On 02/11/2017			Sell	20	0.00
R035 On 02/11/2017			Buy	20	0.00
R035 On 02/11/2017			Sell	30	0.00
R035 On 02/11/2017			Buy	30	0.00
R035 On 02/11/2017			Sell	30	0.00
R035 On 02/11/2017			Buy	30	0.00
R035 On 02/11/2017			Sell	30	0.00
R035 On 02/11/2017			Buy	30	0.00
R035 On 02/11/2017			Sell	50	0.00
R035 On 02/11/2017			Buy	50	0.00
R035 On 02/11/2017			Sell	97	0.00
R035 On 02/11/2017			Buy	97	0.00
R035 On 02/11/2017			Sell	116	0.00
R035 On 02/11/2017			Buy	116	0.00
R035 On 02/11/2017			Sell	139	0.00
R035 On 02/11/2017			Buy	139	0.00
R035 On 02/11/2017			Sell	210	0.00
R035 On 02/11/2017			Buy	210	0.00
R035 On 02/11/2017			Sell	352	0.00
R035 On 02/11/2017			Buy	352	0.00
R035 On 02/11/2017			Sell	360	0.00
R035 On 02/11/2017			Buy	360	0.00
R035 On 02/11/2017			Sell	460	0.00
R035 On 02/11/2017			Buy	460	0.00
R035 On 02/11/2017			Sell	860	0.00
R035 On 02/11/2017			Buy	860	0.00
R035 On 02/11/2017			Sell	950	0.00
R035 On 02/11/2017			Buy	950	0.00
R035 On 02/11/2017			Buy	3,000	0.00
R035 On 02/11/2017			Sell	3,000	0.00
R208 Bond Futures					
R208 On 02/11/2017			Sell	137	0.00

R208 On 02/11/2017	Bond Future	Buy	137	0.00
R208 On 02/11/2017	Bond Future	Sell	253	0.00
R208 On 02/11/2017	Bond Future	Buy	253	0.00
R208 On 02/11/2017	Bond Future	Sell	390	0.00
R208 On 02/11/2017	Bond Future	Buy	390	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	1	0.00
R209 On 02/11/2017	Bond Future	Buy	1	0.00
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	3	0.00
R209 On 02/11/2017	Bond Future	Buy	3	0.00
R209 On 02/11/2017	Bond Future	Sell	4	0.00
R209 On 02/11/2017	Bond Future	Buy	4	0.00
R209 On 02/11/2017	Bond Future	Sell	5	0.00
R209 On 02/11/2017	Bond Future	Buy	5	0.00
R209 On 02/11/2017	Bond Future	Sell	7	0.00
R209 On 02/11/2017	Bond Future	Buy	7	0.00
R209 On 02/11/2017	Bond Future	Sell	7	0.00
R209 On 02/11/2017	Bond Future	Buy	7	0.00
R209 On 02/11/2017	Bond Future	Sell	9	0.00
R209 On 02/11/2017	Bond Future	Buy	9	0.00
R209 On 02/11/2017	Bond Future	Sell	14	0.00
R209 On 02/11/2017	Bond Future	Buy	14	0.00
R209 On 02/11/2017	Bond Future	Sell	17	0.00
R209 On 02/11/2017	Bond Future	Buy	17	0.00
R209 On 02/11/2017	Bond Future	Sell	22	0.00
R209 On 02/11/2017	Bond Future	Buy	22	0.00
R209 On 02/11/2017	Bond Future	Sell	22	0.00
R209 On 02/11/2017	Bond Future	Buy	22	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	42	0.00
R209 On 02/11/2017	Bond Future	Buy	42	0.00
R209 On 02/11/2017	Bond Future	Buy	45	0.00
R209 On 02/11/2017	Bond Future	Sell	45	0.00
R209 On 02/11/2017	Bond Future	Sell	74	0.00
R209 On 02/11/2017	Bond Future	Buy	74	0.00
R209 On 02/11/2017	Bond Future	Sell	81	0.00
R209 On 02/11/2017	Bond Future	Buy	81	0.00
R209 On 02/11/2017	Bond Future	Buy	87	0.00
R209 On 02/11/2017	Bond Future	Sell	87	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 02/11/2017	Bond Future		Sell	94	0.00
R209 On 02/11/2017	Bond Future		Buy	94	0.00
R209 On 02/11/2017	Bond Future		Sell	95	0.00
R209 On 02/11/2017	Bond Future		Buy	95	0.00
R209 On 02/11/2017	Bond Future		Sell	136	0.00
R209 On 02/11/2017	Bond Future		Buy	136	0.00
R209 On 02/11/2017	Bond Future		Sell	179	0.00
R209 On 02/11/2017	Bond Future		Buy	179	0.00
R209 On 02/11/2017	Bond Future		Sell	197	0.00
R209 On 02/11/2017	Bond Future		Buy	197	0.00
R209 On 02/11/2017	Bond Future		Sell	237	0.00
R209 On 02/11/2017	Bond Future		Buy	237	0.00
R209 On 02/11/2017	Bond Future		Sell	307	0.00
R209 On 02/11/2017	Bond Future		Buy	307	0.00
R209 On 02/11/2017	Bond Future		Sell	343	0.00
R209 On 02/11/2017	Bond Future		Buy	343	0.00
R209 On 02/11/2017	Bond Future		Sell	518	0.00
R209 On 02/11/2017	Bond Future		Buy	518	0.00
R209 On 02/11/2017	Bond Future		Buy	518	0.00
R209 On 02/11/2017	Bond Future		Sell	518	0.00
R209 On 02/11/2017	Bond Future		Sell	576	0.00
R209 On 02/11/2017	Bond Future		Buy	576	0.00
R209 On 02/11/2017	Bond Future		Sell	621	0.00
R209 On 02/11/2017	Bond Future		Buy	621	0.00
R209 On 02/11/2017	Bond Future		Sell	633	0.00
R209 On 02/11/2017	Bond Future		Buy	633	0.00
R209 On 02/11/2017	Bond Future		Sell	2,000	0.00
R209 On 02/11/2017	Bond Future		Buy	2,000	0.00
R213 Bond Future					
R213 On 02/11/2017	Bond Future		Sell	1	0.00
R213 On 02/11/2017	Bond Future		Buy	1	0.00
R213 On 02/11/2017	Bond Future		Sell	411	0.00
R213 On 02/11/2017	Bond Future		Buy	411	0.00
R213 On 02/11/2017	Bond Future		Buy	412	0.00
R213 On 02/11/2017	Bond Future		Sell	412	0.00
Grand Total for Daily Detailed Turnover:				20,796	0.00