



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 : 06/09/2017

TO DATE : 06/09/2017

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

I2050 Bond Future

2050 On 02/11/2017	Bond Future		Sell	1	0.00
2050 On 02/11/2017	Bond Future		Buy	1	0.00
2050 On 02/11/2017	Bond Future		Sell	2	0.00
2050 On 02/11/2017	Bond Future		Buy	2	0.00
2050 On 02/11/2017	Bond Future		Sell	2	0.00
2050 On 02/11/2017	Bond Future		Buy	2	0.00
2050 On 02/11/2017	Bond Future		Sell	5	0.00
2050 On 02/11/2017	Bond Future		Buy	5	0.00
2050 On 02/11/2017	Bond Future		Sell	6	0.00
2050 On 02/11/2017	Bond Future		Buy	6	0.00
2050 On 02/11/2017	Bond Future		Sell	7	0.00
2050 On 02/11/2017	Bond Future		Buy	7	0.00
2050 On 02/11/2017	Bond Future		Sell	11	0.00
2050 On 02/11/2017	Bond Future		Buy	11	0.00

2050 On 02/11/2017	Bond Future	Sell	20	0.00
2050 On 02/11/2017	Bond Future	Buy	20	0.00
2050 On 02/11/2017	Bond Future	Sell	23	0.00
2050 On 02/11/2017	Bond Future	Buy	23	0.00
2050 On 02/11/2017	Bond Future	Sell	127	0.00
2050 On 02/11/2017	Bond Future	Buy	127	0.00
2050 On 02/11/2017	Bond Future	Sell	204	0.00
2050 On 02/11/2017	Bond Future	Buy	204	0.00

R186 Bond Future

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	3	0.00
R186 On 02/11/2017	Bond Future	Sell	3	0.00
R186 On 02/11/2017	Bond Future	Buy	4	0.00
R186 On 02/11/2017	Bond Future	Sell	4	0.00
R186 On 02/11/2017	Bond Future	Sell	9	0.00
R186 On 02/11/2017	Bond Future	Buy	9	0.00
R186 On 02/11/2017	Bond Future	Sell	440	0.00
R186 On 02/11/2017	Bond Future	Buy	440	0.00
R186 On 02/11/2017	Bond Future	Buy	2,160	0.00
R186 On 02/11/2017	Bond Future	Sell	2,160	0.00
R186 On 02/11/2017	Bond Future	Buy	2,600	0.00
R186 On 02/11/2017	Bond Future	Sell	2,600	0.00

R202 Bond Future

R202 On 02/11/2017	Bond Future	Sell	7	0.00
R202 On 02/11/2017	Bond Future	Buy	7	0.00
R202 On 02/11/2017	Bond Future	Sell	8	0.00
R202 On 02/11/2017	Bond Future	Buy	8	0.00
R202 On 02/11/2017	Bond Future	Sell	23	0.00
R202 On 02/11/2017	Bond Future	Buy	23	0.00
R202 On 02/11/2017	Bond Future	Sell	87	0.00
R202 On 02/11/2017	Bond Future	Buy	87	0.00
R202 On 02/11/2017	Bond Future	Buy	125	0.00
R202 On 02/11/2017	Bond Future	Sell	125	0.00

R2030 Bond Future

2030 On 02/11/2017	Bond Future	Buy	180	0.00
2030 On 02/11/2017	Bond Future	Sell	180	0.00
2030 On 02/11/2017	Bond Future	Buy	720	0.00
2030 On 02/11/2017	Bond Future	Sell	720	0.00
2030 On 02/11/2017	Bond Future	Buy	900	0.00
2030 On 02/11/2017	Bond Future	Sell	900	0.00

R2040 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 02/11/2017	Bond Future		Buy	180	0.00
2040 On 02/11/2017	Bond Future		Sell	180	0.00
2040 On 02/11/2017	Bond Future		Buy	760	0.00
2040 On 02/11/2017	Bond Future		Sell	760	0.00
2040 On 02/11/2017	Bond Future		Buy	940	0.00
2040 On 02/11/2017	Bond Future		Sell	940	0.00
R2048 Bond Future					
R248 On 02/11/2017	Bond Future		Buy	190	0.00
R248 On 02/11/2017	Bond Future		Sell	190	0.00
R248 On 02/11/2017	Bond Future		Buy	790	0.00
R248 On 02/11/2017	Bond Future		Sell	790	0.00
R248 On 02/11/2017	Bond Future		Sell	980	0.00
R248 On 02/11/2017	Bond Future		Buy	980	0.00
R209 Bond Future					
R209 On 02/11/2017	Bond Future		Buy	20	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	20	0.00
R209 On 02/11/2017	Bond Future		Sell	40	0.00
R209 On 02/11/2017	Bond Future		Buy	40	0.00
R212 Bond Future					
R212 On 02/11/2017	Bond Future		Buy	1	0.00
R212 On 02/11/2017	Bond Future		Sell	1	0.00
R212 On 02/11/2017	Bond Future		Buy	2	0.00
R212 On 02/11/2017	Bond Future		Sell	2	0.00
R212 On 02/11/2017	Bond Future		Buy	4	0.00
R212 On 02/11/2017	Bond Future		Sell	4	0.00
R212 On 02/11/2017	Bond Future		Buy	4	0.00
R212 On 02/11/2017	Bond Future		Sell	4	0.00
R212 On 02/11/2017	Bond Future		Buy	5	0.00
R212 On 02/11/2017	Bond Future		Sell	5	0.00
R212 On 02/11/2017	Bond Future		Buy	8	0.00
R212 On 02/11/2017	Bond Future		Sell	8	0.00
R212 On 02/11/2017	Bond Future		Buy	8	0.00
R212 On 02/11/2017	Bond Future		Sell	8	0.00
R212 On 02/11/2017	Bond Future		Buy	9	0.00
R212 On 02/11/2017	Bond Future		Sell	9	0.00
R212 On 02/11/2017	Bond Future		Buy	10	0.00

R212 On 02/11/2017	Bond Future	Sell	10	0.00
R212 On 02/11/2017	Bond Future	Buy	10	0.00
R212 On 02/11/2017	Bond Future	Sell	10	0.00
R212 On 02/11/2017	Bond Future	Buy	13	0.00
R212 On 02/11/2017	Bond Future	Sell	13	0.00
R212 On 02/11/2017	Bond Future	Buy	20	0.00
R212 On 02/11/2017	Bond Future	Sell	20	0.00
R212 On 02/11/2017	Bond Future	Buy	60	0.00
R212 On 02/11/2017	Bond Future	Sell	60	0.00
R212 On 02/11/2017	Bond Future	Buy	82	0.00
R212 On 02/11/2017	Bond Future	Sell	82	0.00
R212 On 02/11/2017	Bond Future	Sell	236	0.00
R212 On 02/11/2017	Bond Future	Buy	236	0.00

Grand Total for Daily Detailed Turnover:

12,068

0.00