



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 : 22/09/2017

TO DATE : 22/09/2017

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

R186 On 02/11/2017	Bond Future		Buy	2	0.00
R186 On 02/11/2017	Bond Future		Sell	2	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		Buy	5	0.00
R186 On 02/11/2017	Bond Future		Sell	5	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	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	23	0.00
R186 On 02/11/2017	Bond Future		Buy	23	0.00

R186 On 02/11/2017	Bond Future	Buy	23	0.00
R186 On 02/11/2017	Bond Future	Sell	23	0.00
R186 On 02/11/2017	Bond Future	Buy	52	0.00
R186 On 02/11/2017	Bond Future	Sell	52	0.00
R186 On 02/11/2017	Bond Future	Buy	110	0.00
R186 On 02/11/2017	Bond Future	Sell	110	0.00
R186 On 02/11/2017	Bond Future	Buy	125	0.00
R186 On 02/11/2017	Bond Future	Sell	125	0.00
R186 On 02/11/2017	Bond Future	Sell	200	0.00
R186 On 02/11/2017	Bond Future	Buy	200	0.00
R186 On 02/11/2017	Bond Future	Buy	200	0.00
R186 On 02/11/2017	Bond Future	Sell	200	0.00
R186 On 02/11/2017	Bond Future	Buy	250	0.00
R186 On 02/11/2017	Bond Future	Sell	250	0.00
R186 On 02/11/2017	Bond Future	Sell	250	0.00
R186 On 02/11/2017	Bond Future	Buy	250	0.00
R186 On 02/11/2017	Bond Future	Buy	298	0.00
R186 On 02/11/2017	Bond Future	Sell	298	0.00
R186 On 02/11/2017	Bond Future	Sell	444	0.00
R186 On 02/11/2017	Bond Future	Buy	444	0.00
R186 On 02/11/2017	Bond Future	Buy	500	0.00
R186 On 02/11/2017	Bond Future	Sell	500	0.00
R186 On 02/11/2017	Bond Future	Sell	500	0.00
R186 On 02/11/2017	Bond Future	Buy	500	0.00
R186 On 02/11/2017	Bond Future	Buy	590	0.00
R186 On 02/11/2017	Bond Future	Sell	590	0.00
R186 On 02/11/2017	Bond Future	Buy	590	0.00
R186 On 02/11/2017	Bond Future	Sell	590	0.00
R186 On 02/11/2017	Bond Future	Sell	590	0.00
R186 On 02/11/2017	Bond Future	Buy	590	0.00
R186 On 02/11/2017	Bond Future	Sell	737	0.00
R186 On 02/11/2017	Bond Future	Buy	737	0.00
R186 On 02/11/2017	Bond Future	Buy	990	0.00
R186 On 02/11/2017	Bond Future	Sell	990	0.00

R2023 Bond Future

R023 On 02/11/2017	Bond Future	Buy	16	0.00
R023 On 02/11/2017	Bond Future	Sell	16	0.00
R023 On 02/11/2017	Bond Future	Buy	19	0.00
R023 On 02/11/2017	Bond Future	Sell	19	0.00
R023 On 02/11/2017	Bond Future	Buy	89	0.00
R023 On 02/11/2017	Bond Future	Sell	89	0.00
R023 On 02/11/2017	Bond Future	Buy	98	0.00
R023 On 02/11/2017	Bond Future	Sell	98	0.00
R023 On 02/11/2017	Bond Future	Buy	118	0.00
R023 On 02/11/2017	Bond Future	Sell	118	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 02/11/2017	Bond Future		Buy	121	0.00
R023 On 02/11/2017	Bond Future		Sell	121	0.00
R023 On 02/11/2017	Bond Future		Buy	207	0.00
R023 On 02/11/2017	Bond Future		Sell	207	0.00
R023 On 02/11/2017	Bond Future		Sell	878	0.00
R023 On 02/11/2017	Bond Future		Buy	878	0.00
R023 On 02/11/2017	Bond Future		Sell	878	0.00
R023 On 02/11/2017	Bond Future		Buy	878	0.00
R023 On 02/11/2017	Bond Future		Buy	878	0.00
R023 On 02/11/2017	Bond Future		Sell	878	0.00
R023 On 02/11/2017	Bond Future		Buy	879	0.00
R023 On 02/11/2017	Bond Future		Sell	879	0.00
R023 On 02/11/2017	Bond Future		Buy	879	0.00
R023 On 02/11/2017	Bond Future		Sell	879	0.00
R023 On 02/11/2017	Bond Future		Sell	1,758	0.00
R023 On 02/11/2017	Bond Future		Buy	1,758	0.00
R2030 Bond Future					
2030 On 02/11/2017	Bond Future		Sell	4	0.00
2030 On 02/11/2017	Bond Future		Buy	4	0.00
2030 On 02/11/2017	Bond Future		Sell	8	0.00
2030 On 02/11/2017	Bond Future		Buy	8	0.00
2030 On 02/11/2017	Bond Future		Sell	12	0.00
2030 On 02/11/2017	Bond Future		Buy	12	0.00
2030 On 02/11/2017	Bond Future		Sell	18	0.00
2030 On 02/11/2017	Bond Future		Buy	18	0.00
2030 On 02/11/2017	Bond Future		Sell	20	0.00
2030 On 02/11/2017	Bond Future		Buy	20	0.00
2030 On 02/11/2017	Bond Future		Sell	22	0.00
2030 On 02/11/2017	Bond Future		Buy	22	0.00
2030 On 02/11/2017	Bond Future		Sell	33	0.00
2030 On 02/11/2017	Bond Future		Buy	33	0.00
2030 On 02/11/2017	Bond Future		Sell	40	0.00
2030 On 02/11/2017	Bond Future		Buy	40	0.00
2030 On 02/11/2017	Bond Future		Buy	40	0.00
2030 On 02/11/2017	Bond Future		Sell	40	0.00
2030 On 02/11/2017	Bond Future		Sell	55	0.00
2030 On 02/11/2017	Bond Future		Buy	55	0.00
2030 On 02/11/2017	Bond Future		Sell	58	0.00
2030 On 02/11/2017	Bond Future		Buy	58	0.00
2030 On 02/11/2017	Bond Future		Sell	60	0.00
2030 On 02/11/2017	Bond Future		Buy	60	0.00

2030 On 02/11/2017	Bond Future	Sell	83	0.00
2030 On 02/11/2017	Bond Future	Buy	83	0.00
2030 On 02/11/2017	Bond Future	Sell	177	0.00
2030 On 02/11/2017	Bond Future	Buy	177	0.00
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	Sell	230	0.00
2030 On 02/11/2017	Bond Future	Buy	230	0.00
2030 On 02/11/2017	Bond Future	Sell	300	0.00
2030 On 02/11/2017	Bond Future	Buy	300	0.00
2030 On 02/11/2017	Bond Future	Sell	570	0.00
2030 On 02/11/2017	Bond Future	Buy	570	0.00
2030 On 02/11/2017	Bond Future	Buy	890	0.00
2030 On 02/11/2017	Bond Future	Sell	890	0.00
2030 On 02/11/2017	Bond Future	Sell	1,070	0.00
2030 On 02/11/2017	Bond Future	Buy	1,070	0.00
2030 On 02/11/2017	Bond Future	Buy	1,646	0.00
2030 On 02/11/2017	Bond Future	Sell	1,646	0.00

R2032 Bond Future

2032 On 02/11/2017	Bond Future	Sell	9	0.00
2032 On 02/11/2017	Bond Future	Buy	9	0.00
2032 On 02/11/2017	Bond Future	Sell	11	0.00
2032 On 02/11/2017	Bond Future	Buy	11	0.00
2032 On 02/11/2017	Bond Future	Sell	52	0.00
2032 On 02/11/2017	Bond Future	Buy	52	0.00
2032 On 02/11/2017	Bond Future	Sell	58	0.00
2032 On 02/11/2017	Bond Future	Buy	58	0.00
2032 On 02/11/2017	Bond Future	Sell	69	0.00
2032 On 02/11/2017	Bond Future	Buy	69	0.00
2032 On 02/11/2017	Bond Future	Sell	71	0.00
2032 On 02/11/2017	Bond Future	Buy	71	0.00
2032 On 02/11/2017	Bond Future	Buy	100	0.00
2032 On 02/11/2017	Bond Future	Sell	100	0.00
2032 On 02/11/2017	Bond Future	Sell	100	0.00
2032 On 02/11/2017	Bond Future	Buy	100	0.00
2032 On 02/11/2017	Bond Future	Sell	121	0.00
2032 On 02/11/2017	Bond Future	Buy	121	0.00
2032 On 02/11/2017	Bond Future	Buy	371	0.00
2032 On 02/11/2017	Bond Future	Sell	371	0.00
2032 On 02/11/2017	Bond Future	Buy	514	0.00
2032 On 02/11/2017	Bond Future	Sell	514	0.00
2032 On 02/11/2017	Bond Future	Buy	621	0.00
2032 On 02/11/2017	Bond Future	Buy	621	0.00
2032 On 02/11/2017	Bond Future	Sell	621	0.00
2032 On 02/11/2017	Bond Future	Sell	621	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 02/11/2017	Bond Future		Sell	3,710	0.00
2032 On 02/11/2017	Bond Future		Buy	3,710	0.00
2032 On 02/11/2017	Bond Future		Sell	3,710	0.00
2032 On 02/11/2017	Bond Future		Buy	3,710	0.00
R204 Bond Future					
R204 On 02/11/2017	Bond Future		Buy	7	0.00
R204 On 02/11/2017	Bond Future		Sell	7	0.00
R204 On 02/11/2017	Bond Future		Buy	11	0.00
R204 On 02/11/2017	Bond Future		Sell	11	0.00
R204 On 02/11/2017	Bond Future		Buy	18	0.00
R204 On 02/11/2017	Bond Future		Sell	18	0.00
R204 On 02/11/2017	Bond Future		Buy	22	0.00
R204 On 02/11/2017	Bond Future		Sell	22	0.00
R204 On 02/11/2017	Bond Future		Buy	27	0.00
R204 On 02/11/2017	Bond Future		Sell	27	0.00
R204 On 02/11/2017	Bond Future		Buy	40	0.00
R204 On 02/11/2017	Bond Future		Sell	40	0.00
R204 On 02/11/2017	Bond Future		Buy	50	0.00
R204 On 02/11/2017	Bond Future		Sell	50	0.00
R204 On 02/11/2017	Bond Future		Buy	60	0.00
R204 On 02/11/2017	Bond Future		Sell	60	0.00
R204 On 02/11/2017	Bond Future		Buy	70	0.00
R204 On 02/11/2017	Bond Future		Sell	70	0.00
R204 On 02/11/2017	Bond Future		Buy	90	0.00
R204 On 02/11/2017	Bond Future		Sell	90	0.00
R204 On 02/11/2017	Bond Future		Buy	230	0.00
R204 On 02/11/2017	Bond Future		Sell	230	0.00
R204 On 02/11/2017	Bond Future		Buy	280	0.00
R204 On 02/11/2017	Bond Future		Sell	280	0.00
R204 On 02/11/2017	Bond Future		Buy	375	0.00
R204 On 02/11/2017	Bond Future		Sell	375	0.00
R204 On 02/11/2017	Bond Future		Buy	470	0.00
R204 On 02/11/2017	Bond Future		Sell	470	0.00
R204 On 02/11/2017	Bond Future		Buy	1,750	0.00
R204 On 02/11/2017	Bond Future		Sell	1,750	0.00
R2040 Bond Future					
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	870	0.00

2040 On 02/11/2017	Bond Future	Sell	870	0.00
2040 On 02/11/2017	Bond Future	Sell	1,050	0.00
2040 On 02/11/2017	Bond Future	Buy	1,050	0.00

R2048 Bond Future

R248 On 02/11/2017	Bond Future	Sell	1	0.00
R248 On 02/11/2017	Bond Future	Buy	1	0.00
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	198	0.00
R248 On 02/11/2017	Bond Future	Sell	198	0.00
R248 On 02/11/2017	Bond Future	Sell	198	0.00
R248 On 02/11/2017	Bond Future	Buy	198	0.00
R248 On 02/11/2017	Bond Future	Buy	910	0.00
R248 On 02/11/2017	Bond Future	Sell	910	0.00
R248 On 02/11/2017	Bond Future	Sell	1,100	0.00
R248 On 02/11/2017	Bond Future	Buy	1,100	0.00

R208 Bond Futures

R208 On 02/11/2017	Bond Future	Sell	415	0.00
R208 On 02/11/2017	Bond Future	Buy	415	0.00

R209 Bond Future

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	6	0.00
R209 On 02/11/2017	Bond Future	Buy	6	0.00
R209 On 02/11/2017	Bond Future	Sell	6	0.00
R209 On 02/11/2017	Bond Future	Buy	6	0.00
R209 On 02/11/2017	Bond Future	Sell	8	0.00
R209 On 02/11/2017	Bond Future	Buy	8	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	14	0.00
R209 On 02/11/2017	Bond Future	Buy	14	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	93	0.00
R209 On 02/11/2017	Bond Future	Buy	93	0.00
R209 On 02/11/2017	Bond Future	Buy	93	0.00
R209 On 02/11/2017	Bond Future	Sell	93	0.00
R209 On 02/11/2017	Bond Future	Sell	110	0.00
R209 On 02/11/2017	Bond Future	Buy	110	0.00
R209 On 02/11/2017	Bond Future	Buy	110	0.00
R209 On 02/11/2017	Bond Future	Sell	110	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 Bond Future					
R213 On 02/11/2017	Bond Future		Buy	55	0.00
R213 On 02/11/2017	Bond Future		Sell	55	0.00
R213 On 02/11/2017	Bond Future		Buy	71	0.00
R213 On 02/11/2017	Bond Future		Sell	71	0.00
R213 On 02/11/2017	Bond Future		Buy	126	0.00
R213 On 02/11/2017	Bond Future		Sell	126	0.00
R213 On 02/11/2017	Bond Future		Buy	387	0.00
R213 On 02/11/2017	Bond Future		Sell	387	0.00
R213 On 02/11/2017	Bond Future		Buy	387	0.00
R213 On 02/11/2017	Bond Future		Sell	387	0.00
R213 On 02/11/2017	Bond Future		Buy	387	0.00
R213 On 02/11/2017	Bond Future		Sell	387	0.00
R214 Bond Future					
R214 On 02/11/2017	Bond Future		Sell	150	0.00
R214 On 02/11/2017	Bond Future		Buy	150	0.00
R214 On 02/11/2017	Bond Future		Buy	177	0.00
R214 On 02/11/2017	Bond Future		Sell	177	0.00
R214 On 02/11/2017	Bond Future		Buy	327	0.00
R214 On 02/11/2017	Bond Future		Sell	327	0.00
Grand Total for Daily Detailed Turnover:				40,153	0.00