



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 : 08/02/2017

TO DATE : 08/02/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 04/05/2017			Sell	17	0.00
2050 On 04/05/2017			Buy	17	0.00
2050 On 04/05/2017			Sell	121	0.00
2050 On 04/05/2017			Buy	121	0.00
R186 Bond Future					
R186 On 04/05/2017			Buy	50	0.00
R186 On 04/05/2017			Sell	50	0.00
R186 On 04/05/2017			Sell	50	0.00
R186 On 04/05/2017			Buy	50	0.00
R202 Bond Future					
R202 On 04/05/2017			Buy	7	0.00
R202 On 04/05/2017			Sell	7	0.00

R202 On 04/05/2017	Bond Future	Buy	13	0.00
R202 On 04/05/2017	Bond Future	Sell	13	0.00
R202 On 04/05/2017	Bond Future	Buy	20	0.00
R202 On 04/05/2017	Bond Future	Sell	20	0.00

R204 Bond Future

R204 On 04/05/2017	Bond Future	Sell	100	0.00
R204 On 04/05/2017	Bond Future	Buy	100	0.00
R204 On 04/05/2017	Bond Future	Sell	100	0.00
R204 On 04/05/2017	Bond Future	Buy	100	0.00

R209 Bond Future

R209 On 04/05/2017	Bond Future	Buy	17	0.00
R209 On 04/05/2017	Bond Future	Sell	17	0.00
R209 On 04/05/2017	Bond Future	Buy	24	0.00
R209 On 04/05/2017	Bond Future	Sell	24	0.00
R209 On 04/05/2017	Bond Future	Buy	39	0.00
R209 On 04/05/2017	Bond Future	Sell	39	0.00
R209 On 04/05/2017	Bond Future	Sell	200	0.00
R209 On 04/05/2017	Bond Future	Buy	200	0.00
R209 On 04/05/2017	Bond Future	Buy	200	0.00
R209 On 04/05/2017	Bond Future	Sell	200	0.00
R209 On 04/05/2017	Bond Future	Buy	265	0.00
R209 On 04/05/2017	Bond Future	Sell	265	0.00

Grand Total for Daily Detailed Turnover: **1,223** **0.00**