



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 : 03/02/2017

TO DATE : 03/02/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 04/05/2017			Buy	5,750	0.00
2033 On 04/05/2017			Sell	5,750	0.00
I2038 Bond Future					
2038 On 04/05/2017			Buy	4,750	0.00
2038 On 04/05/2017			Sell	4,750	0.00
R186 Bond Future					
R186 On 04/05/2017			Buy	370	0.00
R186 On 04/05/2017			Sell	370	0.00
R186 On 04/05/2017	8.70	Call	Sell	500	0.00
R186 On 04/05/2017	8.70	Call	Buy	500	0.00
R186 On 04/05/2017	9.20	Put	Buy	500	0.00
R186 On 04/05/2017	9.20	Put	Sell	500	0.00

R202 Bond Future

R202 On 04/05/2017	Bond Future	Buy	559	0.00
R202 On 04/05/2017	Bond Future	Buy	559	0.00
R202 On 04/05/2017	Bond Future	Sell	559	0.00
R202 On 04/05/2017	Bond Future	Sell	559	0.00

R2030 Bond Future

2030 On 04/05/2017	Bond Future	Buy	10,000	0.00
2030 On 04/05/2017	Bond Future	Sell	10,000	0.00

R2037 Bond Future

2037 On 04/05/2017	Bond Future	Buy	162	0.00
2037 On 04/05/2017	Bond Future	Sell	162	0.00

R204 Bond Future

R204 On 04/05/2017	Bond Future	Sell	200	0.00
R204 On 04/05/2017	Bond Future	Buy	200	0.00
R204 On 04/05/2017	Bond Future	Sell	200	0.00
R204 On 04/05/2017	Bond Future	Buy	200	0.00

R2044 Bond Future

2044 On 04/05/2017	Bond Future	Buy	13,000	0.00
2044 On 04/05/2017	Bond Future	Sell	13,000	0.00

R2048 Bond Future

R248 On 04/05/2017	Bond Future	Buy	7,000	0.00
R248 On 04/05/2017	Bond Future	Sell	7,000	0.00

R209 Bond Future

R209 On 04/05/2017	Bond Future	Sell	169	0.00
R209 On 04/05/2017	Bond Future	Buy	169	0.00

Grand Total for Daily Detailed Turnover:**43,719 0.00**