



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 : 09/02/2017

TO DATE : 09/02/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 04/05/2017			Sell	1	0.00
2050 On 04/05/2017			Buy	1	0.00
2050 On 04/05/2017			Sell	11	0.00
2050 On 04/05/2017			Buy	11	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			Buy	320	0.00
R186 On 04/05/2017			Sell	320	0.00
R186 On 04/05/2017			Buy	320	0.00
R186 On 04/05/2017			Sell	320	0.00
R2030 Bond Future					

