



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 : 25/05/2017

TO DATE : 25/05/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Jibar Tradeable Future					
JBAF On 20/03/2018	Jibar Tradeable Future		Buy	1,000	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Buy	1,000	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 20/03/2018	Jibar Tradeable Future		Buy	1,000	0.00
R186 Bond Future					
R186 On 03/08/2017	Bond Future		Buy	6	0.00
R186 On 03/08/2017	Bond Future		Sell	6	0.00
R186 On 03/08/2017	Bond Future		Buy	12	0.00
R186 On 03/08/2017	Bond Future		Sell	12	0.00
R186 On 03/08/2017	Bond Future		Buy	126	0.00
R186 On 03/08/2017	Bond Future		Sell	126	0.00

R186	On 03/08/2017	Bond Future	Buy	144	0.00
R186	On 03/08/2017	Bond Future	Sell	144	0.00
R186	On 03/08/2017	Bond Future	Buy	500	0.00
R186	On 03/08/2017	Bond Future	Sell	500	0.00
R186	On 03/08/2017	Bond Future	Sell	500	0.00
R186	On 03/08/2017	Bond Future	Buy	500	0.00
R186	On 03/08/2017	Bond Future	Sell	500	0.00
R186	On 03/08/2017	Bond Future	Buy	500	0.00

R2023 Bond Future

R023	On 03/08/2017	Bond Future	Buy	9	0.00
R023	On 03/08/2017	Bond Future	Sell	9	0.00
R023	On 03/08/2017	Bond Future	Buy	27	0.00
R023	On 03/08/2017	Bond Future	Sell	27	0.00
R023	On 03/08/2017	Bond Future	Buy	27	0.00
R023	On 03/08/2017	Bond Future	Sell	27	0.00
R023	On 03/08/2017	Bond Future	Buy	837	0.00
R023	On 03/08/2017	Bond Future	Sell	837	0.00
R023	On 03/08/2017	Bond Future	Buy	900	0.00
R023	On 03/08/2017	Bond Future	Sell	900	0.00
R023	On 03/08/2017	Bond Future	Buy	900	0.00
R023	On 03/08/2017	Bond Future	Sell	900	0.00

R208 Bond Futures

R208	On 03/08/2017	Bond Future	Buy	100	0.00
R208	On 03/08/2017	Bond Future	Sell	100	0.00

R209 Bond Future

R209	On 03/08/2017	Bond Future	Buy	750	0.00
R209	On 03/08/2017	Bond Future	Sell	750	0.00
R209	On 03/08/2017	Bond Future	Buy	750	0.00
R209	On 03/08/2017	Bond Future	Sell	750	0.00

Grand Total for Daily Detailed Turnover:

9,088 0.00