



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/05/2017

TO DATE : 26/05/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 03/08/2017	Bond Future		Buy	37	0.00
2025 On 03/08/2017	Bond Future		Sell	37	0.00
2025 On 03/08/2017	Bond Future		Sell	37	0.00
2025 On 03/08/2017	Bond Future		Buy	37	0.00
<b>I2038 Bond Future</b>					
2038 On 03/08/2017	Bond Future		Buy	80	0.00
2038 On 03/08/2017	Bond Future		Sell	80	0.00
<b>I2050 Bond Future</b>					
2050 On 03/08/2017	Bond Future		Sell	20	0.00
2050 On 03/08/2017	Bond Future		Buy	20	0.00
<b>R186 Bond Future</b>					

