



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 : 13/12/2017

TO DATE : 13/12/2017

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### R186 Bond Future

R186 On 01/02/2018	Bond Future		Sell	3	0.00
R186 On 01/02/2018	Bond Future		Buy	3	0.00
R186 On 01/02/2018	Bond Future		Sell	5	0.00
R186 On 01/02/2018	Bond Future		Buy	5	0.00
R186 On 01/02/2018	Bond Future		Sell	22	0.00
R186 On 01/02/2018	Bond Future		Buy	22	0.00
R186 On 01/02/2018	Bond Future		Sell	26	0.00
R186 On 01/02/2018	Bond Future		Buy	26	0.00
R186 On 01/02/2018	Bond Future		Sell	28	0.00
R186 On 01/02/2018	Bond Future		Buy	28	0.00
R186 On 01/02/2018	Bond Future		Sell	32	0.00
R186 On 01/02/2018	Bond Future		Buy	32	0.00
R186 On 01/02/2018	Bond Future		Sell	36	0.00
R186 On 01/02/2018	Bond Future		Buy	36	0.00

R186 On 01/02/2018	Bond Future	Buy	41	0.00
R186 On 01/02/2018	Bond Future	Sell	41	0.00
R186 On 01/02/2018	Bond Future	Sell	43	0.00
R186 On 01/02/2018	Bond Future	Buy	43	0.00
R186 On 01/02/2018	Bond Future	Sell	56	0.00
R186 On 01/02/2018	Bond Future	Buy	56	0.00
R186 On 01/02/2018	Bond Future	Buy	104	0.00
R186 On 01/02/2018	Bond Future	Sell	104	0.00
R186 On 01/02/2018	Bond Future	Sell	142	0.00
R186 On 01/02/2018	Bond Future	Buy	142	0.00
R186 On 01/02/2018	Bond Future	Buy	175	0.00
R186 On 01/02/2018	Bond Future	Sell	175	0.00
R186 On 01/02/2018	Bond Future	Sell	298	0.00
R186 On 01/02/2018	Bond Future	Buy	298	0.00
R186 On 01/02/2018	Bond Future	Buy	574	0.00
R186 On 01/02/2018	Bond Future	Sell	574	0.00
R186 On 01/02/2018	Bond Future	Sell	650	0.00
R186 On 01/02/2018	Bond Future	Buy	650	0.00
R186 On 01/02/2018	Bond Future	Buy	3,147	0.00
R186 On 01/02/2018	Bond Future	Sell	3,147	0.00
R186 On 01/02/2018	Bond Future	Sell	4,000	0.00
R186 On 01/02/2018	Bond Future	Buy	4,000	0.00
R186 On 01/02/2018	Bond Future	Buy	4,000	0.00
R186 On 01/02/2018	Bond Future	Sell	4,000	0.00

**R2023 Bond Future**

R023 On 01/02/2018	Bond Future	Sell	12	0.00
R023 On 01/02/2018	Bond Future	Buy	12	0.00
R023 On 01/02/2018	Bond Future	Sell	94	0.00
R023 On 01/02/2018	Bond Future	Buy	94	0.00
R023 On 01/02/2018	Bond Future	Buy	106	0.00
R023 On 01/02/2018	Bond Future	Sell	106	0.00

**R2032 Bond Future**

2032 On 01/02/2018	Bond Future	Sell	5	0.00
2032 On 01/02/2018	Bond Future	Buy	5	0.00
2032 On 01/02/2018	Bond Future	Sell	30	0.00
2032 On 01/02/2018	Bond Future	Buy	30	0.00
2032 On 01/02/2018	Bond Future	Buy	35	0.00
2032 On 01/02/2018	Bond Future	Sell	35	0.00

**R207 Bond Future**

R207 On 01/02/2018	Bond Future	Sell	4	0.00
R207 On 01/02/2018	Bond Future	Buy	4	0.00
R207 On 01/02/2018	Bond Future	Buy	22	0.00
R207 On 01/02/2018	Bond Future	Sell	22	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R207 On 01/02/2018	Bond Future		Buy	22	0.00
R207 On 01/02/2018	Bond Future		Sell	22	0.00
R207 On 01/02/2018	Bond Future		Sell	33	0.00
R207 On 01/02/2018	Bond Future		Buy	33	0.00
R207 On 01/02/2018	Bond Future		Buy	37	0.00
R207 On 01/02/2018	Bond Future		Sell	37	0.00
<b>R208 Bond Futures</b>					
R208 On 01/02/2018	Bond Future		Buy	136	0.00
R208 On 01/02/2018	Bond Future		Sell	136	0.00
<b>R209 Bond Future</b>					
R209 On 01/02/2018	Bond Future		Buy	177	0.00
R209 On 01/02/2018	Bond Future		Sell	177	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>14,095</b>	<b>0.00</b>