



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 : 30/05/2018

TO DATE : 30/05/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2033 Bond Future</b>					
2033 On 02/08/2018			Sell	1,500	0.00
2033 On 02/08/2018			Buy	1,500	0.00
2033 On 02/08/2018			Buy	1,500	0.00
2033 On 02/08/2018			Sell	1,500	0.00
<b>R186 Bond Future</b>					
R186 On 02/08/2018			Sell	5	0.00
R186 On 02/08/2018			Buy	5	0.00
R186 On 02/08/2018			Sell	9	0.00
R186 On 02/08/2018			Buy	9	0.00
R186 On 02/08/2018			Sell	9	0.00
R186 On 02/08/2018			Buy	9	0.00
R186 On 02/08/2018			Sell	9	0.00
R186 On 02/08/2018			Buy	9	0.00

R186 On 02/08/2018	Bond Future	Sell	14	0.00
R186 On 02/08/2018	Bond Future	Buy	14	0.00
R186 On 02/08/2018	Bond Future	Buy	36	0.00
R186 On 02/08/2018	Bond Future	Sell	36	0.00
R186 On 02/08/2018	Bond Future	Sell	36	0.00
R186 On 02/08/2018	Bond Future	Buy	36	0.00

**R2023 Bond Future**

R023 On 02/08/2018	Bond Future	Sell	17	0.00
R023 On 02/08/2018	Bond Future	Buy	17	0.00
R023 On 02/08/2018	Bond Future	Sell	17	0.00
R023 On 02/08/2018	Bond Future	Buy	17	0.00

**R204 Bond Future**

R204 On 02/08/2018	Bond Future	Buy	52	0.00
R204 On 02/08/2018	Bond Future	Sell	52	0.00
R204 On 02/08/2018	Bond Future	Buy	52	0.00
R204 On 02/08/2018	Bond Future	Sell	52	0.00

**R209 Bond Future**

R209 On 02/08/2018	Bond Future	Buy	2	0.00
R209 On 02/08/2018	Bond Future	Sell	2	0.00
R209 On 02/08/2018	Bond Future	Buy	2	0.00
R209 On 02/08/2018	Bond Future	Sell	2	0.00
R209 On 02/08/2018	Bond Future	Buy	4	0.00
R209 On 02/08/2018	Bond Future	Sell	4	0.00
R209 On 02/08/2018	Bond Future	Buy	7	0.00
R209 On 02/08/2018	Bond Future	Sell	7	0.00
R209 On 02/08/2018	Bond Future	Buy	11	0.00
R209 On 02/08/2018	Bond Future	Sell	11	0.00
R209 On 02/08/2018	Bond Future	Buy	46	0.00
R209 On 02/08/2018	Bond Future	Sell	46	0.00
R209 On 02/08/2018	Bond Future	Buy	50	0.00
R209 On 02/08/2018	Bond Future	Sell	50	0.00
R209 On 02/08/2018	Bond Future	Buy	93	0.00
R209 On 02/08/2018	Bond Future	Sell	93	0.00
R209 On 02/08/2018	Bond Future	Buy	100	0.00
R209 On 02/08/2018	Bond Future	Sell	100	0.00
R209 On 02/08/2018	Bond Future	Sell	139	0.00
R209 On 02/08/2018	Bond Future	Buy	139	0.00
R209 On 02/08/2018	Bond Future	Buy	150	0.00
R209 On 02/08/2018	Bond Future	Sell	150	0.00

**R214 Bond Future**

R214 On 02/08/2018	Bond Future	Sell	37	0.00
R214 On 02/08/2018	Bond Future	Buy	37	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R214 On 02/08/2018	Bond Future		Sell	51	0.00
R214 On 02/08/2018	Bond Future		Buy	51	0.00
R214 On 02/08/2018	Bond Future		Sell	61	0.00
R214 On 02/08/2018	Bond Future		Buy	61	0.00
R214 On 02/08/2018	Bond Future		Sell	114	0.00
R214 On 02/08/2018	Bond Future		Buy	114	0.00
R214 On 02/08/2018	Bond Future		Buy	263	0.00
R214 On 02/08/2018	Bond Future		Sell	263	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>4,386</b>	<b>0.00</b>