



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 : 05/06/2018

TO DATE : 05/06/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 02/08/2018	Index Future		Buy	1	0.00
ALBI On 02/08/2018	Index Future		Sell	1	0.00
ALBI On 02/08/2018	Index Future		Buy	6	0.00
ALBI On 02/08/2018	Index Future		Sell	6	0.00
ALBI On 02/08/2018	Index Future		Sell	6	0.00
ALBI On 02/08/2018	Index Future		Buy	6	0.00
<b>New Inflation Linked Index</b>					
IGOV On 02/08/2018	Index Future		Buy	8	0.00
IGOV On 02/08/2018	Index Future		Sell	8	0.00
<b>R186 Bond Future</b>					
R186 On 02/08/2018	Bond Future		Sell	20	0.00
R186 On 02/08/2018	Bond Future		Buy	20	0.00

R186 On 02/08/2018	Bond Future	Sell	41	0.00
R186 On 02/08/2018	Bond Future	Buy	41	0.00
R186 On 02/08/2018	Bond Future	Sell	91	0.00
R186 On 02/08/2018	Bond Future	Buy	91	0.00
R186 On 02/08/2018	Bond Future	Buy	91	0.00
R186 On 02/08/2018	Bond Future	Sell	91	0.00
R186 On 02/08/2018	Bond Future	Sell	202	0.00
R186 On 02/08/2018	Bond Future	Buy	202	0.00
R186 On 02/08/2018	Bond Future	Sell	380	0.00
R186 On 02/08/2018	Bond Future	Buy	380	0.00
R186 On 02/08/2018	Bond Future	Buy	643	0.00
R186 On 02/08/2018	Bond Future	Sell	643	0.00

**R2023 Bond Future**

R023 On 02/08/2018	Bond Future	Buy	30	0.00
R023 On 02/08/2018	Bond Future	Sell	30	0.00
R023 On 02/08/2018	Bond Future	Sell	30	0.00
R023 On 02/08/2018	Bond Future	Buy	30	0.00
R023 On 02/08/2018	Bond Future	Buy	50	0.00
R023 On 02/08/2018	Bond Future	Sell	50	0.00
R023 On 02/08/2018	Bond Future	Buy	50	0.00
R023 On 02/08/2018	Bond Future	Sell	50	0.00

**R2030 Bond Future**

2030 On 02/08/2018	Bond Future	Sell	111	0.00
2030 On 02/08/2018	Bond Future	Buy	111	0.00
2030 On 02/08/2018	Bond Future	Buy	111	0.00
2030 On 02/08/2018	Bond Future	Sell	111	0.00

**R2032 Bond Future**

2032 On 02/08/2018	Bond Future	Buy	102	0.00
2032 On 02/08/2018	Bond Future	Sell	102	0.00

**R2037 Bond Future**

2037 On 02/08/2018	Bond Future	Buy	33	0.00
2037 On 02/08/2018	Bond Future	Sell	33	0.00
2037 On 02/08/2018	Bond Future	Sell	33	0.00
2037 On 02/08/2018	Bond Future	Buy	33	0.00

**R2040 Bond Future**

2040 On 02/08/2018	Bond Future	Buy	2	0.00
2040 On 02/08/2018	Bond Future	Sell	2	0.00
2040 On 02/08/2018	Bond Future	Buy	2	0.00
2040 On 02/08/2018	Bond Future	Sell	2	0.00
2040 On 02/08/2018	Bond Future	Buy	20	0.00
2040 On 02/08/2018	Bond Future	Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 02/08/2018	Bond Future		Sell	20	0.00
2040 On 02/08/2018	Bond Future		Buy	20	0.00
2040 On 02/08/2018	Bond Future		Sell	41	0.00
2040 On 02/08/2018	Bond Future		Buy	41	0.00
2040 On 02/08/2018	Bond Future		Sell	70	0.00
2040 On 02/08/2018	Bond Future		Buy	70	0.00
2040 On 02/08/2018	Bond Future		Buy	118	0.00
2040 On 02/08/2018	Bond Future		Sell	118	0.00
2040 On 02/08/2018	Bond Future		Sell	198	0.00
2040 On 02/08/2018	Bond Future		Buy	198	0.00
2040 On 02/08/2018	Bond Future		Sell	513	0.00
2040 On 02/08/2018	Bond Future		Buy	513	0.00
2040 On 02/08/2018	Bond Future		Buy	822	0.00
2040 On 02/08/2018	Bond Future		Sell	822	0.00
<b>R2044 Bond Future</b>					
2044 On 02/08/2018	Bond Future		Sell	114	0.00
2044 On 02/08/2018	Bond Future		Buy	114	0.00
2044 On 02/08/2018	Bond Future		Sell	114	0.00
2044 On 02/08/2018	Bond Future		Buy	114	0.00
<b>R2048 Bond Future</b>					
R248 On 02/08/2018	Bond Future		Buy	107	0.00
R248 On 02/08/2018	Bond Future		Sell	107	0.00
<b>R207 Bond Future</b>					
R207 On 02/08/2018	Bond Future		Buy	107	0.00
R207 On 02/08/2018	Bond Future		Sell	107	0.00
R207 On 02/08/2018	Bond Future		Buy	107	0.00
R207 On 02/08/2018	Bond Future		Sell	107	0.00
<b>R208 Bond Futures</b>					
R208 On 02/08/2018	Bond Future		Sell	493	0.00
R208 On 02/08/2018	Bond Future		Buy	493	0.00
R208 On 02/08/2018	Bond Future		Sell	493	0.00
R208 On 02/08/2018	Bond Future		Buy	493	0.00
<b>R209 Bond Future</b>					
R209 On 02/08/2018	Bond Future		Sell	5	0.00
R209 On 02/08/2018	Bond Future		Buy	5	0.00
R209 On 02/08/2018	Bond Future		Sell	7	0.00

R209 On 02/08/2018	Bond Future	Buy	7	0.00
R209 On 02/08/2018	Bond Future	Sell	39	0.00
R209 On 02/08/2018	Bond Future	Buy	39	0.00
R209 On 02/08/2018	Bond Future	Sell	44	0.00
R209 On 02/08/2018	Bond Future	Buy	44	0.00
R209 On 02/08/2018	Bond Future	Sell	50	0.00
R209 On 02/08/2018	Bond Future	Buy	50	0.00
R209 On 02/08/2018	Bond Future	Sell	57	0.00
R209 On 02/08/2018	Bond Future	Buy	57	0.00
R209 On 02/08/2018	Bond Future	Sell	79	0.00
R209 On 02/08/2018	Bond Future	Buy	79	0.00
R209 On 02/08/2018	Bond Future	Sell	83	0.00
R209 On 02/08/2018	Bond Future	Buy	83	0.00
R209 On 02/08/2018	Bond Future	Sell	90	0.00
R209 On 02/08/2018	Bond Future	Buy	90	0.00
R209 On 02/08/2018	Bond Future	Sell	93	0.00
R209 On 02/08/2018	Bond Future	Buy	93	0.00
R209 On 02/08/2018	Bond Future	Buy	97	0.00
R209 On 02/08/2018	Bond Future	Sell	97	0.00
R209 On 02/08/2018	Bond Future	Sell	100	0.00
R209 On 02/08/2018	Bond Future	Buy	100	0.00
R209 On 02/08/2018	Bond Future	Sell	102	0.00
R209 On 02/08/2018	Bond Future	Buy	102	0.00
R209 On 02/08/2018	Bond Future	Sell	173	0.00
R209 On 02/08/2018	Bond Future	Buy	173	0.00
R209 On 02/08/2018	Bond Future	Sell	335	0.00
R209 On 02/08/2018	Bond Future	Buy	335	0.00
R209 On 02/08/2018	Bond Future	Sell	460	0.00
R209 On 02/08/2018	Bond Future	Buy	460	0.00
R209 On 02/08/2018	Bond Future	Sell	700	0.00
R209 On 02/08/2018	Bond Future	Buy	700	0.00
R209 On 02/08/2018	Bond Future	Buy	1,410	0.00
R209 On 02/08/2018	Bond Future	Sell	1,410	0.00

**R213 Bond Future**

R213 On 02/08/2018	Bond Future	Buy	22	0.00
R213 On 02/08/2018	Bond Future	Sell	22	0.00
R213 On 02/08/2018	Bond Future	Sell	22	0.00
R213 On 02/08/2018	Bond Future	Buy	22	0.00
R213 On 02/08/2018	Bond Future	Buy	61	0.00
R213 On 02/08/2018	Bond Future	Sell	61	0.00
R213 On 02/08/2018	Bond Future	Buy	70	0.00
R213 On 02/08/2018	Bond Future	Sell	70	0.00
R213 On 02/08/2018	Bond Future	Sell	95	0.00
R213 On 02/08/2018	Bond Future	Buy	95	0.00
R213 On 02/08/2018	Bond Future	Sell	97	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R213 On 02/08/2018	Bond Future		Buy	97	0.00
R213 On 02/08/2018	Bond Future		Sell	210	0.00
R213 On 02/08/2018	Bond Future		Buy	210	0.00
R213 On 02/08/2018	Bond Future		Buy	225	0.00
R213 On 02/08/2018	Bond Future		Sell	225	0.00
R213 On 02/08/2018	Bond Future		Sell	2,267	0.00
R213 On 02/08/2018	Bond Future		Buy	2,267	0.00
R213 On 02/08/2018	Bond Future		Buy	2,669	0.00
R213 On 02/08/2018	Bond Future		Sell	2,669	0.00
<b>R214 Bond Future</b>					
R214 On 02/08/2018	Bond Future		Sell	23	0.00
R214 On 02/08/2018	Bond Future		Buy	23	0.00
R214 On 02/08/2018	Bond Future		Sell	59	0.00
R214 On 02/08/2018	Bond Future		Buy	59	0.00
R214 On 02/08/2018	Bond Future		Sell	94	0.00
R214 On 02/08/2018	Bond Future		Buy	94	0.00
R214 On 02/08/2018	Bond Future		Buy	138	0.00
R214 On 02/08/2018	Bond Future		Sell	138	0.00
R214 On 02/08/2018	Bond Future		Sell	463	0.00
R214 On 02/08/2018	Bond Future		Buy	463	0.00
R214 On 02/08/2018	Bond Future		Sell	873	0.00
R214 On 02/08/2018	Bond Future		Buy	873	0.00
R214 On 02/08/2018	Bond Future		Sell	1,512	0.00
R214 On 02/08/2018	Bond Future		Buy	1,512	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>18,204</b>	<b>0.00</b>