



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 : 04/07/2018

TO DATE : 04/07/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

All Bond Index

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		Buy	6	0.00
ALBI On 02/08/2018	Index Future		Sell	6	0.00

R186 Bond Future

R186 On 02/08/2018	Bond Future		Buy	22	0.00
R186 On 02/08/2018	Bond Future		Sell	22	0.00
R186 On 02/08/2018	Bond Future		Sell	22	0.00
R186 On 02/08/2018	Bond Future		Buy	22	0.00
R186 On 02/08/2018	Bond Future		Buy	60	0.00
R186 On 02/08/2018	Bond Future		Sell	60	0.00
R186 On 02/08/2018	Bond Future		Sell	100	0.00
R186 On 02/08/2018	Bond Future		Buy	100	0.00

R186 On 02/08/2018	Bond Future	Buy	100	0.00
R186 On 02/08/2018	Bond Future	Sell	100	0.00
R186 On 02/08/2018	Bond Future	Sell	100	0.00
R186 On 02/08/2018	Bond Future	Buy	100	0.00
R186 On 02/08/2018	Bond Future	Sell	100	0.00
R186 On 02/08/2018	Bond Future	Buy	100	0.00
R186 On 02/08/2018	Bond Future	Buy	200	0.00
R186 On 02/08/2018	Bond Future	Sell	200	0.00
R186 On 02/08/2018	Bond Future	Buy	1,240	0.00
R186 On 02/08/2018	Bond Future	Sell	1,240	0.00
R186 On 02/08/2018	Bond Future	Buy	1,500	0.00
R186 On 02/08/2018	Bond Future	Sell	1,500	0.00
R186 On 02/08/2018	Bond Future	Sell	1,500	0.00
R186 On 02/08/2018	Bond Future	Buy	1,500	0.00

R197 Bond Future

R197 On 02/08/2018	Bond Future	Sell	1	0.00
R197 On 02/08/2018	Bond Future	Buy	1	0.00
R197 On 02/08/2018	Bond Future	Sell	1	0.00
R197 On 02/08/2018	Bond Future	Buy	1	0.00
R197 On 02/08/2018	Bond Future	Sell	1	0.00
R197 On 02/08/2018	Bond Future	Buy	1	0.00
R197 On 02/08/2018	Bond Future	Sell	4	0.00
R197 On 02/08/2018	Bond Future	Buy	4	0.00
R197 On 02/08/2018	Bond Future	Sell	5	0.00
R197 On 02/08/2018	Bond Future	Buy	5	0.00
R197 On 02/08/2018	Bond Future	Sell	7	0.00
R197 On 02/08/2018	Bond Future	Buy	7	0.00
R197 On 02/08/2018	Bond Future	Sell	9	0.00
R197 On 02/08/2018	Bond Future	Buy	9	0.00
R197 On 02/08/2018	Bond Future	Sell	10	0.00
R197 On 02/08/2018	Bond Future	Buy	10	0.00
R197 On 02/08/2018	Bond Future	Sell	38	0.00
R197 On 02/08/2018	Bond Future	Buy	38	0.00

R2030 Bond Future

2030 On 02/08/2018	Bond Future	Sell	41	0.00
2030 On 02/08/2018	Bond Future	Buy	41	0.00
2030 On 02/08/2018	Bond Future	Buy	41	0.00
2030 On 02/08/2018	Bond Future	Sell	41	0.00
2030 On 02/08/2018	Bond Future	Buy	41	0.00
2030 On 02/08/2018	Bond Future	Sell	41	0.00

R2032 Bond Future

2032 On 02/08/2018	Bond Future	Sell	160	0.00
2032 On 02/08/2018	Bond Future	Buy	160	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 02/08/2018	Bond Future		Buy	160	0.00
2032 On 02/08/2018	Bond Future		Sell	160	0.00
2032 On 02/08/2018	Bond Future		Sell	160	0.00
2032 On 02/08/2018	Bond Future		Buy	160	0.00
R2048 Bond Future					
R248 On 02/08/2018	Bond Future		Buy	106	0.00
R248 On 02/08/2018	Bond Future		Sell	106	0.00
R248 On 02/08/2018	Bond Future		Buy	180	0.00
R248 On 02/08/2018	Bond Future		Sell	180	0.00
R248 On 02/08/2018	Bond Future		Buy	286	0.00
R248 On 02/08/2018	Bond Future		Sell	286	0.00
Grand Total for Daily Detailed Turnover:				6,207	0.00