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 : 06/08/2018 **TO DATE : 06/08/2018**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R2023 Bond Future						
R023 On 01/11/2018	Bond Future			Sell	25	0.00
R023 On 01/11/2018	Bond Future			Buy	25	0.00
R2048 Bond Future						
R248 On 01/11/2018	Bond Future			Sell	12,000	0.00
R248 On 01/11/2018	Bond Future			Buy	12,000	0.00
R248 On 01/11/2018	Bond Future			Sell	12,000	0.00
R248 On 01/11/2018	Bond Future			Buy	12,000	0.00
R208 Bond Futures						
R208 On 01/11/2018	Bond Future			Sell	21	0.00
R208 On 01/11/2018	Bond Future			Buy	21	0.00
R209 Bond Future						

R209 On 01/11/2018	Bond Future	Sell	10	0.00
R209 On 01/11/2018	Bond Future	Buy	10	0.00
R209 On 01/11/2018	Bond Future	Sell	10	0.00
R209 On 01/11/2018	Bond Future	Buy	10	0.00
R209 On 01/11/2018	Bond Future	Buy	15,000	0.00
R209 On 01/11/2018	Bond Future	Sell	15,000	0.00
Grand Total for Daily Detailed Turnover:			**39,066**	**0.00**