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 : 07/02/2018 **TO DATE : 07/02/2018**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 03/05/2018 Bond Future			Sell	11	0.00
R186 On 03/05/2018 Bond Future			Buy	11	0.00
R186 On 03/05/2018 Bond Future			Buy	15	0.00
R186 On 03/05/2018 Bond Future			Sell	15	0.00
R186 On 03/05/2018 Bond Future			Sell	15	0.00
R186 On 03/05/2018 Bond Future			Buy	15	0.00
R186 On 03/05/2018 Bond Future			Buy	23	0.00
R186 On 03/05/2018 Bond Future			Sell	23	0.00
R186 On 03/05/2018 Bond Future			Buy	34	0.00
R186 On 03/05/2018 Bond Future			Sell	34	0.00
R207 Bond Future					
R207 On 03/05/2018 Bond Future			Sell	38	0.00
R207 On 03/05/2018 Bond Future			Buy	38	0.00

R207 On 03/05/2018	Bond Future	Buy	38	0.00
R207 On 03/05/2018	Bond Future	Sell	38	0.00
R208 Bond Futures				
R208 On 03/05/2018	Bond Future	Sell	34	0.00
R208 On 03/05/2018	Bond Future	Buy	34	0.00
R208 On 03/05/2018	Bond Future	Buy	34	0.00
R208 On 03/05/2018	Bond Future	Sell	34	0.00
R213 Bond Future				
R213 On 03/05/2018	Bond Future	Sell	71	0.00
R213 On 03/05/2018	Bond Future	Buy	71	0.00
R213 On 03/05/2018	Bond Future	Sell	78	0.00
R213 On 03/05/2018	Bond Future	Buy	78	0.00
R213 On 03/05/2018	Bond Future	Buy	149	0.00
R213 On 03/05/2018	Bond Future	Sell	149	0.00
Grand Total for Daily Detailed Turnover:			**540**	**0.00**