



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 : 04/06/2018

TO DATE : 04/06/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 02/08/2018	Index Future		Buy	1	0.00
ALBI On 02/08/2018	Index Future		Sell	1	0.00

New Inflation Linked Index

IGOV On 02/08/2018	Index Future		Sell	8	0.00
IGOV On 02/08/2018	Index Future		Buy	8	0.00

R186 Bond Future

R186 On 02/08/2018	Bond Future		Buy	46	0.00
R186 On 02/08/2018	Bond Future		Sell	46	0.00
R186 On 02/08/2018	Bond Future		Sell	46	0.00
R186 On 02/08/2018	Bond Future		Buy	46	0.00
R186 On 02/08/2018	Bond Future		Sell	60	0.00
R186 On 02/08/2018	Bond Future		Buy	60	0.00

R186 On 02/08/2018	Bond Future	Buy	86	0.00
R186 On 02/08/2018	Bond Future	Sell	86	0.00
R186 On 02/08/2018	Bond Future	Buy	86	0.00
R186 On 02/08/2018	Bond Future	Sell	86	0.00
R186 On 02/08/2018	Bond Future	Sell	116	0.00
R186 On 02/08/2018	Bond Future	Buy	116	0.00
R186 On 02/08/2018	Bond Future	Buy	176	0.00
R186 On 02/08/2018	Bond Future	Sell	176	0.00

R2023 Bond Future

R023 On 02/08/2018	Bond Future	Sell	6	0.00
R023 On 02/08/2018	Bond Future	Buy	6	0.00

R2030 Bond Future

2030 On 02/08/2018	Bond Future	Buy	1	0.00
2030 On 02/08/2018	Bond Future	Sell	1	0.00

R2032 Bond Future

2032 On 02/08/2018	Bond Future	Buy	1	0.00
2032 On 02/08/2018	Bond Future	Sell	1	0.00

R2037 Bond Future

2037 On 02/08/2018	Bond Future	Sell	7	0.00
2037 On 02/08/2018	Bond Future	Buy	7	0.00
2037 On 02/08/2018	Bond Future	Sell	40	0.00
2037 On 02/08/2018	Bond Future	Buy	40	0.00
2037 On 02/08/2018	Bond Future	Sell	42	0.00
2037 On 02/08/2018	Bond Future	Buy	42	0.00
2037 On 02/08/2018	Bond Future	Buy	82	0.00
2037 On 02/08/2018	Bond Future	Sell	82	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

R2044 Bond Future

2044 On 02/08/2018	Bond Future	Sell	4	0.00
2044 On 02/08/2018	Bond Future	Buy	4	0.00
2044 On 02/08/2018	Bond Future	Buy	26	0.00
2044 On 02/08/2018	Bond Future	Sell	26	0.00
2044 On 02/08/2018	Bond Future	Sell	26	0.00
2044 On 02/08/2018	Bond Future	Buy	26	0.00

R208 Bond Futures

R208 On 02/08/2018	Bond Future	Sell	74	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 02/08/2018	Bond Future		Buy	74	0.00
R209 Bond Future					
R209 On 02/08/2018	Bond Future		Sell	10	0.00
R209 On 02/08/2018	Bond Future		Buy	10	0.00
R209 On 02/08/2018	Bond Future		Sell	140	0.00
R209 On 02/08/2018	Bond Future		Buy	140	0.00
R209 On 02/08/2018	Bond Future		Buy	150	0.00
R209 On 02/08/2018	Bond Future		Sell	150	0.00
R212 Bond Future					
R212 On 02/08/2018	Bond Future		Buy	100	0.00
R212 On 02/08/2018	Bond Future		Sell	100	0.00
R214 Bond Future					
R214 On 02/08/2018	Bond Future		Buy	1	0.00
R214 On 02/08/2018	Bond Future		Sell	1	0.00
Grand Total for Daily Detailed Turnover:				1,337	0.00