



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 : 09/05/2018

TO DATE : 09/05/2018

---

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

---

#### R186 Bond Future

R186 On 02/08/2018	Bond Future		Sell	2	0.00
R186 On 02/08/2018	Bond Future		Buy	2	0.00
R186 On 02/08/2018	Bond Future		Sell	2	0.00
R186 On 02/08/2018	Bond Future		Buy	2	0.00
R186 On 02/08/2018	Bond Future		Sell	3	0.00
R186 On 02/08/2018	Bond Future		Buy	3	0.00
R186 On 02/08/2018	Bond Future		Sell	4	0.00
R186 On 02/08/2018	Bond Future		Buy	4	0.00
R186 On 02/08/2018	Bond Future		Sell	5	0.00
R186 On 02/08/2018	Bond Future		Buy	5	0.00
R186 On 02/08/2018	Bond Future		Sell	5	0.00
R186 On 02/08/2018	Bond Future		Buy	5	0.00
R186 On 02/08/2018	Bond Future		Sell	6	0.00
R186 On 02/08/2018	Bond Future		Buy	6	0.00

R186 On 02/08/2018	Bond Future	Sell	6	0.00
R186 On 02/08/2018	Bond Future	Buy	6	0.00
R186 On 02/08/2018	Bond Future	Sell	8	0.00
R186 On 02/08/2018	Bond Future	Buy	8	0.00
R186 On 02/08/2018	Bond Future	Sell	9	0.00
R186 On 02/08/2018	Bond Future	Buy	9	0.00
R186 On 02/08/2018	Bond Future	Sell	11	0.00
R186 On 02/08/2018	Bond Future	Buy	11	0.00
R186 On 02/08/2018	Bond Future	Sell	11	0.00
R186 On 02/08/2018	Bond Future	Buy	11	0.00
R186 On 02/08/2018	Bond Future	Buy	12	0.00
R186 On 02/08/2018	Bond Future	Sell	12	0.00
R186 On 02/08/2018	Bond Future	Sell	13	0.00
R186 On 02/08/2018	Bond Future	Buy	13	0.00
R186 On 02/08/2018	Bond Future	Sell	14	0.00
R186 On 02/08/2018	Bond Future	Buy	14	0.00
R186 On 02/08/2018	Bond Future	Sell	17	0.00
R186 On 02/08/2018	Bond Future	Buy	17	0.00
R186 On 02/08/2018	Bond Future	Sell	17	0.00
R186 On 02/08/2018	Bond Future	Buy	17	0.00
R186 On 02/08/2018	Bond Future	Sell	18	0.00
R186 On 02/08/2018	Bond Future	Buy	18	0.00
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	20	0.00
R186 On 02/08/2018	Bond Future	Buy	20	0.00
R186 On 02/08/2018	Bond Future	Sell	26	0.00
R186 On 02/08/2018	Bond Future	Buy	26	0.00
R186 On 02/08/2018	Bond Future	Buy	27	0.00
R186 On 02/08/2018	Bond Future	Sell	27	0.00
R186 On 02/08/2018	Bond Future	Sell	29	0.00
R186 On 02/08/2018	Bond Future	Buy	29	0.00
R186 On 02/08/2018	Bond Future	Sell	30	0.00
R186 On 02/08/2018	Bond Future	Buy	30	0.00
R186 On 02/08/2018	Bond Future	Sell	30	0.00
R186 On 02/08/2018	Bond Future	Buy	30	0.00
R186 On 02/08/2018	Bond Future	Sell	30	0.00
R186 On 02/08/2018	Bond Future	Buy	30	0.00
R186 On 02/08/2018	Bond Future	Sell	32	0.00
R186 On 02/08/2018	Bond Future	Buy	32	0.00
R186 On 02/08/2018	Bond Future	Sell	32	0.00
R186 On 02/08/2018	Bond Future	Buy	32	0.00
R186 On 02/08/2018	Bond Future	Sell	35	0.00
R186 On 02/08/2018	Bond Future	Buy	35	0.00
R186 On 02/08/2018	Bond Future	Sell	35	0.00
R186 On 02/08/2018	Bond Future	Buy	35	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/08/2018	Bond Future		Sell	35	0.00
R186 On 02/08/2018	Bond Future		Buy	35	0.00
R186 On 02/08/2018	Bond Future		Sell	35	0.00
R186 On 02/08/2018	Bond Future		Buy	35	0.00
R186 On 02/08/2018	Bond Future		Buy	38	0.00
R186 On 02/08/2018	Bond Future		Sell	38	0.00
R186 On 02/08/2018	Bond Future		Buy	38	0.00
R186 On 02/08/2018	Bond Future		Sell	38	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	42	0.00
R186 On 02/08/2018	Bond Future		Buy	42	0.00
R186 On 02/08/2018	Bond Future		Sell	45	0.00
R186 On 02/08/2018	Bond Future		Buy	45	0.00
R186 On 02/08/2018	Bond Future		Sell	47	0.00
R186 On 02/08/2018	Bond Future		Buy	47	0.00
R186 On 02/08/2018	Bond Future		Sell	48	0.00
R186 On 02/08/2018	Bond Future		Buy	48	0.00
R186 On 02/08/2018	Bond Future		Sell	49	0.00
R186 On 02/08/2018	Bond Future		Buy	49	0.00
R186 On 02/08/2018	Bond Future		Sell	55	0.00
R186 On 02/08/2018	Bond Future		Buy	55	0.00
R186 On 02/08/2018	Bond Future		Sell	56	0.00
R186 On 02/08/2018	Bond Future		Buy	56	0.00
R186 On 02/08/2018	Bond Future		Sell	58	0.00
R186 On 02/08/2018	Bond Future		Buy	58	0.00
R186 On 02/08/2018	Bond Future		Sell	65	0.00
R186 On 02/08/2018	Bond Future		Buy	65	0.00
R186 On 02/08/2018	Bond Future		Sell	70	0.00
R186 On 02/08/2018	Bond Future		Buy	70	0.00
R186 On 02/08/2018	Bond Future		Sell	71	0.00
R186 On 02/08/2018	Bond Future		Buy	71	0.00
R186 On 02/08/2018	Bond Future		Sell	73	0.00
R186 On 02/08/2018	Bond Future		Buy	73	0.00
R186 On 02/08/2018	Bond Future		Sell	76	0.00
R186 On 02/08/2018	Bond Future		Buy	76	0.00
R186 On 02/08/2018	Bond Future		Sell	77	0.00
R186 On 02/08/2018	Bond Future		Buy	77	0.00
R186 On 02/08/2018	Bond Future		Sell	80	0.00
R186 On 02/08/2018	Bond Future		Buy	80	0.00
R186 On 02/08/2018	Bond Future		Sell	82	0.00
R186 On 02/08/2018	Bond Future		Buy	82	0.00

R186 On 02/08/2018	Bond Future	Sell	85	0.00
R186 On 02/08/2018	Bond Future	Buy	85	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	87	0.00
R186 On 02/08/2018	Bond Future	Buy	87	0.00
R186 On 02/08/2018	Bond Future	Sell	90	0.00
R186 On 02/08/2018	Bond Future	Buy	90	0.00
R186 On 02/08/2018	Bond Future	Buy	102	0.00
R186 On 02/08/2018	Bond Future	Sell	102	0.00
R186 On 02/08/2018	Bond Future	Sell	106	0.00
R186 On 02/08/2018	Bond Future	Buy	106	0.00
R186 On 02/08/2018	Bond Future	Sell	120	0.00
R186 On 02/08/2018	Bond Future	Buy	120	0.00
R186 On 02/08/2018	Bond Future	Sell	125	0.00
R186 On 02/08/2018	Bond Future	Buy	125	0.00
R186 On 02/08/2018	Bond Future	Sell	129	0.00
R186 On 02/08/2018	Bond Future	Buy	129	0.00
R186 On 02/08/2018	Bond Future	Sell	134	0.00
R186 On 02/08/2018	Bond Future	Buy	134	0.00
R186 On 02/08/2018	Bond Future	Sell	140	0.00
R186 On 02/08/2018	Bond Future	Buy	140	0.00
R186 On 02/08/2018	Bond Future	Sell	143	0.00
R186 On 02/08/2018	Bond Future	Buy	143	0.00
R186 On 02/08/2018	Bond Future	Sell	155	0.00
R186 On 02/08/2018	Bond Future	Buy	155	0.00
R186 On 02/08/2018	Bond Future	Sell	158	0.00
R186 On 02/08/2018	Bond Future	Buy	158	0.00
R186 On 02/08/2018	Bond Future	Sell	172	0.00
R186 On 02/08/2018	Bond Future	Buy	172	0.00
R186 On 02/08/2018	Bond Future	Sell	173	0.00
R186 On 02/08/2018	Bond Future	Buy	173	0.00
R186 On 02/08/2018	Bond Future	Sell	179	0.00
R186 On 02/08/2018	Bond Future	Buy	179	0.00
R186 On 02/08/2018	Bond Future	Sell	194	0.00
R186 On 02/08/2018	Bond Future	Buy	194	0.00
R186 On 02/08/2018	Bond Future	Buy	201	0.00
R186 On 02/08/2018	Bond Future	Sell	201	0.00
R186 On 02/08/2018	Bond Future	Sell	248	0.00
R186 On 02/08/2018	Bond Future	Buy	248	0.00
R186 On 02/08/2018	Bond Future	Sell	257	0.00
R186 On 02/08/2018	Bond Future	Buy	257	0.00
R186 On 02/08/2018	Bond Future	Sell	257	0.00
R186 On 02/08/2018	Bond Future	Buy	257	0.00
R186 On 02/08/2018	Bond Future	Sell	292	0.00
R186 On 02/08/2018	Bond Future	Buy	292	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/08/2018	Bond Future		Sell	333	0.00
R186 On 02/08/2018	Bond Future		Buy	333	0.00
R186 On 02/08/2018	Bond Future		Sell	353	0.00
R186 On 02/08/2018	Bond Future		Buy	353	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		Sell	592	0.00
R186 On 02/08/2018	Bond Future		Buy	592	0.00
R186 On 02/08/2018	Bond Future		Buy	608	0.00
R186 On 02/08/2018	Bond Future		Sell	608	0.00
R186 On 02/08/2018	Bond Future		Sell	764	0.00
R186 On 02/08/2018	Bond Future		Buy	764	0.00
R186 On 02/08/2018	Bond Future		Sell	825	0.00
R186 On 02/08/2018	Bond Future		Buy	825	0.00
R186 On 02/08/2018	Bond Future		Sell	1,088	0.00
R186 On 02/08/2018	Bond Future		Buy	1,088	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
R186 On 02/08/2018	Bond Future		Sell	1,500	0.00
R186 On 02/08/2018	Bond Future		Buy	1,500	0.00
R186 On 02/08/2018	Bond Future		Sell	3,920	0.00
R186 On 02/08/2018	Bond Future		Buy	3,920	0.00
R186 On 02/08/2018	Bond Future		Sell	4,608	0.00
R186 On 02/08/2018	Bond Future		Buy	4,608	0.00
R186 On 02/08/2018	Bond Future		Buy	13,986	0.00
R186 On 02/08/2018	Bond Future		Sell	13,986	0.00
<b>R2023 Bond Future</b>					
R023 On 02/08/2018	Bond Future		Buy	15	0.00
R023 On 02/08/2018	Bond Future		Sell	15	0.00
R023 On 02/08/2018	Bond Future		Buy	35	0.00
R023 On 02/08/2018	Bond Future		Sell	35	0.00
R023 On 02/08/2018	Bond Future		Buy	60	0.00
R023 On 02/08/2018	Bond Future		Sell	60	0.00
R023 On 02/08/2018	Bond Future		Sell	60	0.00
R023 On 02/08/2018	Bond Future		Buy	60	0.00
R023 On 02/08/2018	Bond Future		Sell	140	0.00
R023 On 02/08/2018	Bond Future		Buy	140	0.00
R023 On 02/08/2018	Bond Future		Sell	140	0.00
R023 On 02/08/2018	Bond Future		Buy	140	0.00
R023 On 02/08/2018	Bond Future		Buy	296	0.00
R023 On 02/08/2018	Bond Future		Sell	296	0.00

R023 On 02/08/2018	Bond Future	Buy	346	0.00
R023 On 02/08/2018	Bond Future	Sell	346	0.00
<b>R2030 Bond Future</b>				
2030 On 02/08/2018	Bond Future	Buy	4	0.00
2030 On 02/08/2018	Bond Future	Sell	4	0.00
2030 On 02/08/2018	Bond Future	Buy	34	0.00
2030 On 02/08/2018	Bond Future	Sell	34	0.00
<b>R2032 Bond Future</b>				
2032 On 02/08/2018	Bond Future	Buy	15	0.00
2032 On 02/08/2018	Bond Future	Sell	15	0.00
2032 On 02/08/2018	Bond Future	Sell	15	0.00
2032 On 02/08/2018	Bond Future	Buy	15	0.00
<b>R2037 Bond Future</b>				
2037 On 02/08/2018	Bond Future	Sell	1	0.00
2037 On 02/08/2018	Bond Future	Buy	1	0.00
2037 On 02/08/2018	Bond Future	Sell	2	0.00
2037 On 02/08/2018	Bond Future	Buy	2	0.00
2037 On 02/08/2018	Bond Future	Sell	2	0.00
2037 On 02/08/2018	Bond Future	Buy	2	0.00
2037 On 02/08/2018	Bond Future	Sell	10	0.00
2037 On 02/08/2018	Bond Future	Buy	10	0.00
2037 On 02/08/2018	Bond Future	Sell	15	0.00
2037 On 02/08/2018	Bond Future	Buy	15	0.00
2037 On 02/08/2018	Bond Future	Sell	15	0.00
2037 On 02/08/2018	Bond Future	Buy	15	0.00
2037 On 02/08/2018	Bond Future	Sell	55	0.00
2037 On 02/08/2018	Bond Future	Buy	55	0.00
2037 On 02/08/2018	Bond Future	Sell	82	0.00
2037 On 02/08/2018	Bond Future	Buy	82	0.00
2037 On 02/08/2018	Bond Future	Sell	99	0.00
2037 On 02/08/2018	Bond Future	Buy	99	0.00
2037 On 02/08/2018	Bond Future	Sell	101	0.00
2037 On 02/08/2018	Bond Future	Buy	101	0.00
2037 On 02/08/2018	Bond Future	Sell	171	0.00
2037 On 02/08/2018	Bond Future	Buy	171	0.00
2037 On 02/08/2018	Bond Future	Sell	173	0.00
2037 On 02/08/2018	Bond Future	Buy	173	0.00
2037 On 02/08/2018	Bond Future	Sell	191	0.00
2037 On 02/08/2018	Bond Future	Buy	191	0.00
2037 On 02/08/2018	Bond Future	Sell	317	0.00
2037 On 02/08/2018	Bond Future	Buy	317	0.00
2037 On 02/08/2018	Bond Future	Sell	1,732	0.00
2037 On 02/08/2018	Bond Future	Buy	1,732	0.00

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

**R2040 Bond Future**

2040 On 02/08/2018	Bond Future		Buy	200	0.00
2040 On 02/08/2018	Bond Future		Sell	200	0.00
2040 On 02/08/2018	Bond Future		Sell	200	0.00
2040 On 02/08/2018	Bond Future		Buy	200	0.00

**R2044 Bond Future**

2044 On 02/08/2018	Bond Future		Sell	87	0.00
2044 On 02/08/2018	Bond Future		Buy	87	0.00
2044 On 02/08/2018	Bond Future		Buy	87	0.00
2044 On 02/08/2018	Bond Future		Sell	87	0.00

**R207 Bond Future**

R207 On 02/08/2018	Bond Future		Sell	15	0.00
R207 On 02/08/2018	Bond Future		Buy	15	0.00
R207 On 02/08/2018	Bond Future		Buy	15	0.00
R207 On 02/08/2018	Bond Future		Sell	15	0.00

**R208 Bond Futures**

R208 On 02/08/2018	Bond Future		Sell	100	0.00
R208 On 02/08/2018	Bond Future		Buy	100	0.00
R208 On 02/08/2018	Bond Future		Buy	100	0.00
R208 On 02/08/2018	Bond Future		Sell	100	0.00

**R209 Bond Future**

R209 On 02/08/2018	Bond Future		Buy	4	0.00
R209 On 02/08/2018	Bond Future		Sell	4	0.00
R209 On 02/08/2018	Bond Future		Sell	4	0.00
R209 On 02/08/2018	Bond Future		Buy	4	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		Buy	9	0.00
R209 On 02/08/2018	Bond Future		Sell	9	0.00
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	12	0.00
R209 On 02/08/2018	Bond Future		Buy	12	0.00
R209 On 02/08/2018	Bond Future		Sell	43	0.00
R209 On 02/08/2018	Bond Future		Buy	43	0.00
R209 On 02/08/2018	Bond Future		Buy	65	0.00

R209 On 02/08/2018	Bond Future			Sell	65	0.00
R209 On 02/08/2018	Bond Future			Buy	78	0.00
R209 On 02/08/2018	Bond Future			Sell	78	0.00
R209 On 02/08/2018	Bond Future			Sell	78	0.00
R209 On 02/08/2018	Bond Future			Buy	78	0.00
R209 On 02/08/2018	Bond Future			Sell	80	0.00
R209 On 02/08/2018	Bond Future			Buy	80	0.00
R209 On 02/08/2018	Bond Future			Buy	84	0.00
R209 On 02/08/2018	Bond Future			Sell	84	0.00
R209 On 02/08/2018	Bond Future			Sell	89	0.00
R209 On 02/08/2018	Bond Future			Buy	89	0.00
R209 On 02/08/2018	Bond Future			Sell	96	0.00
R209 On 02/08/2018	Bond Future			Buy	96	0.00
R209 On 02/08/2018	Bond Future			Buy	111	0.00
R209 On 02/08/2018	Bond Future			Sell	111	0.00
R209 On 02/08/2018	Bond Future			Sell	120	0.00
R209 On 02/08/2018	Bond Future			Buy	120	0.00
R209 On 01/11/2018	Bond Future	10.00	Put	Sell	540	0.00
R209 On 01/11/2018	Bond Future	10.00	Put	Buy	540	0.00
R209 On 01/11/2018	Bond Future	10.00	Put	Sell	5,310	0.00
R209 On 01/11/2018	Bond Future	10.00	Put	Buy	5,310	0.00
R209 On 01/11/2018	Bond Future	10.00	Put	Sell	5,850	0.00
R209 On 01/11/2018	Bond Future	10.00	Put	Buy	5,850	0.00

**R213 Bond Future**

R213 On 02/08/2018	Bond Future			Sell	7	0.00
R213 On 02/08/2018	Bond Future			Buy	7	0.00
R213 On 02/08/2018	Bond Future			Buy	7	0.00
R213 On 02/08/2018	Bond Future			Sell	7	0.00

**R214 Bond Future**

R214 On 02/08/2018	Bond Future			Buy	240	0.00
R214 On 02/08/2018	Bond Future			Sell	240	0.00
R214 On 02/08/2018	Bond Future			Buy	240	0.00
R214 On 02/08/2018	Bond Future			Sell	240	0.00

**Grand Total for Daily Detailed Turnover: 53,794 0.00**