



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 : 06/09/2018

TO DATE : 06/09/2018

---

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

---

#### R186 Bond Future

R186 On 01/11/2018	Bond Future		Sell	2	0.00
R186 On 01/11/2018	Bond Future		Buy	2	0.00
R186 On 01/11/2018	Bond Future		Sell	14	0.00
R186 On 01/11/2018	Bond Future		Buy	14	0.00
R186 On 01/11/2018	Bond Future		Sell	36	0.00
R186 On 01/11/2018	Bond Future		Buy	36	0.00
R186 On 01/11/2018	Bond Future		Sell	67	0.00
R186 On 01/11/2018	Bond Future		Buy	67	0.00
R186 On 01/11/2018	Bond Future		Sell	119	0.00
R186 On 01/11/2018	Bond Future		Buy	119	0.00
R186 On 01/11/2018	Bond Future		Sell	127	0.00
R186 On 01/11/2018	Bond Future		Buy	127	0.00
R186 On 01/11/2018	Bond Future		Buy	127	0.00
R186 On 01/11/2018	Bond Future		Sell	127	0.00

**R208 Bond Futures**

R208 On 01/11/2018	Bond Future	Buy	50	0.00
R208 On 01/11/2018	Bond Future	Sell	50	0.00
R208 On 01/11/2018	Bond Future	Buy	50	0.00
R208 On 01/11/2018	Bond Future	Sell	50	0.00

**R209 Bond Future**

R209 On 01/11/2018	Bond Future	Sell	5	0.00
R209 On 01/11/2018	Bond Future	Buy	5	0.00
R209 On 01/11/2018	Bond Future	Buy	5	0.00
R209 On 01/11/2018	Bond Future	Sell	5	0.00
R209 On 01/11/2018	Bond Future	Sell	6	0.00
R209 On 01/11/2018	Bond Future	Buy	6	0.00
R209 On 01/11/2018	Bond Future	Sell	9	0.00
R209 On 01/11/2018	Bond Future	Buy	9	0.00
R209 On 01/11/2018	Bond Future	Sell	9	0.00
R209 On 01/11/2018	Bond Future	Buy	9	0.00
R209 On 01/11/2018	Bond Future	Sell	14	0.00
R209 On 01/11/2018	Bond Future	Buy	14	0.00
R209 On 01/11/2018	Bond Future	Sell	14	0.00
R209 On 01/11/2018	Bond Future	Buy	14	0.00
R209 On 01/11/2018	Bond Future	Sell	17	0.00
R209 On 01/11/2018	Bond Future	Buy	17	0.00
R209 On 01/11/2018	Bond Future	Sell	41	0.00
R209 On 01/11/2018	Bond Future	Buy	41	0.00
R209 On 01/11/2018	Bond Future	Sell	45	0.00
R209 On 01/11/2018	Bond Future	Buy	45	0.00
R209 On 01/11/2018	Bond Future	Sell	84	0.00
R209 On 01/11/2018	Bond Future	Buy	84	0.00
R209 On 01/11/2018	Bond Future	Buy	90	0.00
R209 On 01/11/2018	Bond Future	Sell	90	0.00
R209 On 01/11/2018	Bond Future	Sell	137	0.00
R209 On 01/11/2018	Bond Future	Buy	137	0.00
R209 On 01/11/2018	Bond Future	Sell	233	0.00
R209 On 01/11/2018	Bond Future	Buy	233	0.00
R209 On 01/11/2018	Bond Future	Sell	250	0.00
R209 On 01/11/2018	Bond Future	Buy	250	0.00
R209 On 01/11/2018	Bond Future	Sell	761	0.00
R209 On 01/11/2018	Bond Future	Buy	761	0.00
R209 On 01/11/2018	Bond Future	Sell	1,030	0.00
R209 On 01/11/2018	Bond Future	Buy	1,030	0.00

**Grand Total for Daily Detailed Turnover: 3,342 0.00**