



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 : 11/09/2018

TO DATE : 11/09/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 01/11/2018			Sell	262	0.00
2029 On 01/11/2018			Buy	262	0.00
2029 On 01/11/2018			Sell	466	0.00
2029 On 01/11/2018			Buy	466	0.00
2029 On 01/11/2018			Buy	728	0.00
2029 On 01/11/2018			Sell	728	0.00
I2038 Bond Future					
2038 On 01/11/2018			Buy	79	0.00
2038 On 01/11/2018			Sell	79	0.00
2038 On 01/11/2018			Sell	79	0.00
2038 On 01/11/2018			Buy	79	0.00
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	3	0.00
R186 On 01/11/2018	Bond Future	Buy	3	0.00
R186 On 01/11/2018	Bond Future	Sell	26	0.00
R186 On 01/11/2018	Bond Future	Buy	26	0.00
R186 On 01/11/2018	Bond Future	Sell	34	0.00
R186 On 01/11/2018	Bond Future	Buy	34	0.00
R186 On 01/11/2018	Bond Future	Sell	59	0.00
R186 On 01/11/2018	Bond Future	Buy	59	0.00
R186 On 01/11/2018	Bond Future	Sell	109	0.00
R186 On 01/11/2018	Bond Future	Buy	109	0.00
R186 On 01/11/2018	Bond Future	Buy	146	0.00
R186 On 01/11/2018	Bond Future	Sell	146	0.00
R186 On 01/11/2018	Bond Future	Sell	146	0.00
R186 On 01/11/2018	Bond Future	Buy	146	0.00
R186 On 01/11/2018	Bond Future	Sell	244	0.00
R186 On 01/11/2018	Bond Future	Buy	244	0.00
R186 On 01/11/2018	Bond Future	Buy	477	0.00
R186 On 01/11/2018	Bond Future	Sell	477	0.00

R2030 Bond Future

2030 On 01/11/2018	Bond Future	Buy	217	0.00
2030 On 01/11/2018	Bond Future	Sell	217	0.00
2030 On 01/11/2018	Bond Future	Sell	217	0.00
2030 On 01/11/2018	Bond Future	Buy	217	0.00

R209 Bond Future

R209 On 01/11/2018	Bond Future	Sell	25	0.00
R209 On 01/11/2018	Bond Future	Buy	25	0.00
R209 On 01/11/2018	Bond Future	Sell	289	0.00
R209 On 01/11/2018	Bond Future	Buy	289	0.00
R209 On 01/11/2018	Bond Future	Sell	314	0.00
R209 On 01/11/2018	Bond Future	Buy	314	0.00

R210 Bond Future

R210 On 01/11/2018	Bond Future	Sell	94	0.00
R210 On 01/11/2018	Bond Future	Buy	94	0.00
R210 On 01/11/2018	Bond Future	Sell	167	0.00
R210 On 01/11/2018	Bond Future	Buy	167	0.00
R210 On 01/11/2018	Bond Future	Buy	261	0.00
R210 On 01/11/2018	Bond Future	Sell	261	0.00

Grand Total for Daily Detailed Turnover:

4,444 0.00