



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 : 13/11/2017

TO DATE : 13/11/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 01/02/2018	GOVI		Buy	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Buy	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Buy	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Buy	1	0.00
GOVI On 01/02/2018	GOVI		Buy	2	0.00
GOVI On 01/02/2018	GOVI		Sell	2	0.00
GOVI On 01/02/2018	GOVI		Buy	4	0.00
GOVI On 01/02/2018	GOVI		Sell	4	0.00
GOVI On 01/02/2018	GOVI		Buy	6	0.00
GOVI On 01/02/2018	GOVI		Sell	6	0.00

I2050 Bond Future

2050 On 01/02/2018	Bond Future	Buy	1,025	0.00
2050 On 01/02/2018	Bond Future	Sell	1,025	0.00
2050 On 01/02/2018	Bond Future	Sell	1,025	0.00
2050 On 01/02/2018	Bond Future	Buy	1,025	0.00

R186 Bond Future

R186 On 01/02/2018	Bond Future	Sell	25	0.00
R186 On 01/02/2018	Bond Future	Buy	25	0.00
R186 On 01/02/2018	Bond Future	Sell	34	0.00
R186 On 01/02/2018	Bond Future	Buy	34	0.00
R186 On 01/02/2018	Bond Future	Sell	53	0.00
R186 On 01/02/2018	Bond Future	Buy	53	0.00
R186 On 01/02/2018	Bond Future	Sell	150	0.00
R186 On 01/02/2018	Bond Future	Buy	150	0.00
R186 On 01/02/2018	Bond Future	Sell	166	0.00
R186 On 01/02/2018	Bond Future	Buy	166	0.00
R186 On 01/02/2018	Bond Future	Sell	200	0.00
R186 On 01/02/2018	Bond Future	Buy	200	0.00
R186 On 01/02/2018	Bond Future	Buy	247	0.00
R186 On 01/02/2018	Bond Future	Sell	247	0.00
R186 On 01/02/2018	Bond Future	Sell	300	0.00
R186 On 01/02/2018	Bond Future	Buy	300	0.00
R186 On 01/02/2018	Bond Future	Buy	345	0.00
R186 On 01/02/2018	Bond Future	Sell	345	0.00

R202 Bond Future

R202 On 01/02/2018	Bond Future	Buy	5	0.00
R202 On 01/02/2018	Bond Future	Sell	5	0.00

R2032 Bond Future

2032 On 01/02/2018	Bond Future	Sell	61	0.00
2032 On 01/02/2018	Bond Future	Buy	61	0.00

R2037 Bond Future

2037 On 01/02/2018	Bond Future	Sell	2	0.00
2037 On 01/02/2018	Bond Future	Buy	2	0.00
2037 On 01/02/2018	Bond Future	Sell	100	0.00
2037 On 01/02/2018	Bond Future	Buy	100	0.00
2037 On 01/02/2018	Bond Future	Sell	140	0.00
2037 On 01/02/2018	Bond Future	Buy	140	0.00
2037 On 01/02/2018	Bond Future	Sell	242	0.00
2037 On 01/02/2018	Bond Future	Buy	242	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 Bond Future					
R204 On 01/02/2018			Sell	2,000	0.00
R204 On 01/02/2018			Buy	2,000	0.00
R204 On 01/02/2018			Sell	8,000	0.00
R204 On 01/02/2018			Buy	8,000	0.00
R204 On 01/02/2018			Sell	10,000	0.00
R204 On 01/02/2018			Buy	10,000	0.00
R2048 Bond Future					
R248 On 01/02/2018			Buy	5	0.00
R248 On 01/02/2018			Sell	5	0.00
R208 Bond Futures					
R208 On 01/02/2018			Buy	40	0.00
R208 On 01/02/2018			Sell	40	0.00
R208 On 01/02/2018			Buy	40	0.00
R208 On 01/02/2018			Sell	40	0.00
R208 On 01/02/2018			Buy	40	0.00
R208 On 01/02/2018			Sell	40	0.00
R208 On 01/02/2018			Sell	40	0.00
R208 On 01/02/2018			Buy	40	0.00
R208 On 01/02/2018			Buy	40	0.00
R208 On 01/02/2018			Sell	40	0.00
R208 On 01/02/2018			Sell	40	0.00
R208 On 01/02/2018			Buy	40	0.00
R209 Bond Future					
R209 On 01/02/2018			Sell	19	0.00
R209 On 01/02/2018			Buy	19	0.00
R209 On 01/02/2018	9.75	Call	Sell	40	0.00
R209 On 01/02/2018	9.75	Call	Buy	40	0.00
R209 On 01/02/2018	9.75	Call	Sell	40	0.00
R209 On 01/02/2018	9.75	Call	Buy	40	0.00
R209 On 01/02/2018			Sell	74	0.00
R209 On 01/02/2018			Buy	74	0.00
R209 On 01/02/2018			Buy	100	0.00
R209 On 01/02/2018			Sell	100	0.00
R209 On 01/02/2018			Sell	131	0.00
R209 On 01/02/2018			Buy	131	0.00
R209 On 01/02/2018			Sell	150	0.00

R209 On 01/02/2018	Bond Future			Buy	150	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Sell	210	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Buy	210	0.00
R209 On 01/02/2018	Bond Future			Buy	246	0.00
R209 On 01/02/2018	Bond Future			Sell	246	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Sell	290	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Buy	290	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Sell	290	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Buy	290	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Sell	420	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Buy	420	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Sell	500	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Buy	500	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Sell	700	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Buy	700	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Sell	1,240	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Buy	1,240	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Sell	1,270	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Buy	1,270	0.00
R209 On 01/02/2018	Bond Future			Buy	1,429	0.00
R209 On 01/02/2018	Bond Future			Sell	1,429	0.00
R209 On 01/02/2018	Bond Future			Buy	1,675	0.00
R209 On 01/02/2018	Bond Future			Sell	1,675	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Buy	5,000	0.00
R209 On 01/02/2018	Bond Future	9.75	Call	Sell	5,000	0.00

Grand Total for Daily Detailed Turnover:

38,205

0.00