



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 : 11/12/2017

TO DATE : 11/12/2017

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

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

#### R186 Bond Future

R186 On 01/02/2018	Bond Future		Buy	5	0.00
R186 On 01/02/2018	Bond Future		Sell	5	0.00
R186 On 01/02/2018	Bond Future		Buy	5	0.00
R186 On 01/02/2018	Bond Future		Sell	5	0.00

#### R2023 Bond Future

R023 On 01/02/2018	Bond Future		Buy	1	0.00
R023 On 01/02/2018	Bond Future		Sell	1	0.00

R023 On 01/02/2018	Bond Future	Buy	1	0.00
R023 On 01/02/2018	Bond Future	Sell	1	0.00
<b>R2032 Bond Future</b>				
2032 On 01/02/2018	Bond Future	Sell	1	0.00
2032 On 01/02/2018	Bond Future	Buy	1	0.00
2032 On 01/02/2018	Bond Future	Sell	1	0.00
2032 On 01/02/2018	Bond Future	Buy	1	0.00
2032 On 01/02/2018	Bond Future	Sell	1	0.00
2032 On 01/02/2018	Bond Future	Buy	1	0.00
2032 On 01/02/2018	Bond Future	Sell	2	0.00
2032 On 01/02/2018	Bond Future	Buy	2	0.00
2032 On 01/02/2018	Bond Future	Sell	4	0.00
2032 On 01/02/2018	Bond Future	Buy	4	0.00
2032 On 01/02/2018	Bond Future	Sell	4	0.00
2032 On 01/02/2018	Bond Future	Buy	4	0.00
2032 On 01/02/2018	Bond Future	Sell	5	0.00
2032 On 01/02/2018	Bond Future	Buy	5	0.00
2032 On 01/02/2018	Bond Future	Sell	5	0.00
2032 On 01/02/2018	Bond Future	Buy	5	0.00
2032 On 01/02/2018	Bond Future	Sell	8	0.00
2032 On 01/02/2018	Bond Future	Buy	8	0.00
2032 On 01/02/2018	Bond Future	Sell	10	0.00
2032 On 01/02/2018	Bond Future	Buy	10	0.00
2032 On 01/02/2018	Bond Future	Buy	217	0.00
2032 On 01/02/2018	Bond Future	Sell	217	0.00
<b>R2037 Bond Future</b>				
2037 On 01/02/2018	Bond Future	Sell	10	0.00
2037 On 01/02/2018	Bond Future	Buy	10	0.00
2037 On 01/02/2018	Bond Future	Buy	10	0.00
2037 On 01/02/2018	Bond Future	Sell	10	0.00
<b>R204 Bond Future</b>				
R204 On 01/02/2018	Bond Future	Sell	60	0.00
R204 On 01/02/2018	Bond Future	Buy	60	0.00
R204 On 01/02/2018	Bond Future	Sell	60	0.00
R204 On 01/02/2018	Bond Future	Buy	60	0.00
<b>R2040 Bond Future</b>				
2040 On 01/02/2018	Bond Future	Buy	53	0.00
2040 On 01/02/2018	Bond Future	Sell	53	0.00
<b>R2048 Bond Future</b>				
R248 On 01/02/2018	Bond Future	Buy	200	0.00
R248 On 01/02/2018	Bond Future	Sell	200	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R248 On 01/02/2018	Bond Future		Sell	200	0.00
R248 On 01/02/2018	Bond Future		Buy	200	0.00
R248 On 01/02/2018	Bond Future		Sell	200	0.00
R248 On 01/02/2018	Bond Future		Buy	200	0.00
<b>R209 Bond Future</b>					
R209 On 01/02/2018	Bond Future		Sell	23	0.00
R209 On 01/02/2018	Bond Future		Buy	23	0.00
R209 On 01/02/2018	Bond Future		Sell	335	0.00
R209 On 01/02/2018	Bond Future		Buy	335	0.00
R209 On 01/02/2018	Bond Future		Sell	358	0.00
R209 On 01/02/2018	Bond Future		Buy	358	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>1,781</b>	<b>0.00</b>