



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 : 12/02/2018

TO DATE : 12/02/2018

---

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

---

#### Govi Total Return Index

GOVI On 03/05/2018	GOVI		Buy	1	0.00
GOVI On 03/05/2018	GOVI		Sell	1	0.00
GOVI On 03/05/2018	GOVI		Sell	1	0.00
GOVI On 03/05/2018	GOVI		Buy	1	0.00

#### R186 Bond Future

R186 On 03/05/2018	Bond Future		Buy	10	0.00
R186 On 03/05/2018	Bond Future		Sell	10	0.00
R186 On 03/05/2018	Bond Future		Sell	10	0.00
R186 On 03/05/2018	Bond Future		Buy	10	0.00
R186 On 03/05/2018	Bond Future		Sell	15	0.00
R186 On 03/05/2018	Bond Future		Buy	15	0.00
R186 On 03/05/2018	Bond Future		Sell	15	0.00
R186 On 03/05/2018	Bond Future		Buy	15	0.00

R186 On 03/05/2018	Bond Future	Sell	20	0.00
R186 On 03/05/2018	Bond Future	Buy	20	0.00
R186 On 03/05/2018	Bond Future	Sell	21	0.00
R186 On 03/05/2018	Bond Future	Buy	21	0.00
R186 On 03/05/2018	Bond Future	Sell	23	0.00
R186 On 03/05/2018	Bond Future	Buy	23	0.00
R186 On 03/05/2018	Bond Future	Buy	79	0.00
R186 On 03/05/2018	Bond Future	Sell	79	0.00
R186 On 03/05/2018	Bond Future	Buy	79	0.00
R186 On 03/05/2018	Bond Future	Sell	79	0.00
R186 On 03/05/2018	Bond Future	Buy	94	0.00
R186 On 03/05/2018	Bond Future	Sell	94	0.00

**R2030 Bond Future**

2030 On 03/05/2018	Bond Future	Buy	5,000	0.00
2030 On 03/05/2018	Bond Future	Sell	5,000	0.00

**R2035 Bond Future**

R035 On 03/05/2018	Bond Future	Buy	15	0.00
R035 On 03/05/2018	Bond Future	Sell	15	0.00
R035 On 03/05/2018	Bond Future	Sell	15	0.00
R035 On 03/05/2018	Bond Future	Buy	15	0.00

**R2048 Bond Future**

R248 On 03/05/2018	Bond Future	Sell	5,000	0.00
R248 On 03/05/2018	Bond Future	Buy	5,000	0.00

**R207 Bond Future**

R207 On 03/05/2018	Bond Future	Buy	15	0.00
R207 On 03/05/2018	Bond Future	Sell	15	0.00
R207 On 03/05/2018	Bond Future	Buy	15	0.00
R207 On 03/05/2018	Bond Future	Sell	15	0.00

**R208 Bond Futures**

R208 On 03/05/2018	Bond Future	Sell	5,000	0.00
R208 On 03/05/2018	Bond Future	Buy	5,000	0.00

**R209 Bond Future**

R209 On 03/05/2018	Bond Future	Sell	13	0.00
R209 On 03/05/2018	Bond Future	Buy	13	0.00
R209 On 03/05/2018	Bond Future	Buy	34	0.00
R209 On 03/05/2018	Bond Future	Sell	34	0.00
R209 On 03/05/2018	Bond Future	Sell	150	0.00
R209 On 03/05/2018	Bond Future	Buy	150	0.00
R209 On 03/05/2018	Bond Future	Buy	163	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R209 On 03/05/2018	Bond Future		Sell	163	0.00
R209 On 03/05/2018	Bond Future		Buy	392	0.00
R209 On 03/05/2018	Bond Future		Sell	392	0.00
R209 On 03/05/2018	Bond Future		Sell	426	0.00
R209 On 03/05/2018	Bond Future		Buy	426	0.00
<b>R214 Bond Future</b>					
R214 On 03/05/2018	Bond Future		Sell	7,500	0.00
R214 On 03/05/2018	Bond Future		Buy	7,500	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>24,106</b>	<b>0.00</b>