



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 : 26/02/2018

TO DATE : 26/02/2018

---

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

R186 On 03/05/2018	Bond Future	Sell	14	0.00
R186 On 03/05/2018	Bond Future	Buy	14	0.00
R186 On 03/05/2018	Bond Future	Buy	20	0.00
R186 On 03/05/2018	Bond Future	Sell	20	0.00
R186 On 03/05/2018	Bond Future	Buy	23	0.00
R186 On 03/05/2018	Bond Future	Sell	23	0.00
R186 On 03/05/2018	Bond Future	Buy	30	0.00
R186 On 03/05/2018	Bond Future	Sell	30	0.00
R186 On 03/05/2018	Bond Future	Buy	33	0.00
R186 On 03/05/2018	Bond Future	Sell	33	0.00
R186 On 03/05/2018	Bond Future	Buy	47	0.00
R186 On 03/05/2018	Bond Future	Sell	47	0.00
R186 On 03/05/2018	Bond Future	Sell	47	0.00
R186 On 03/05/2018	Bond Future	Buy	47	0.00
R186 On 03/05/2018	Bond Future	Sell	55	0.00
R186 On 03/05/2018	Bond Future	Buy	55	0.00
R186 On 03/05/2018	Bond Future	Sell	58	0.00
R186 On 03/05/2018	Bond Future	Buy	58	0.00
R186 On 03/05/2018	Bond Future	Sell	68	0.00
R186 On 03/05/2018	Bond Future	Buy	68	0.00
R186 On 03/05/2018	Bond Future	Buy	68	0.00
R186 On 03/05/2018	Bond Future	Sell	68	0.00
R186 On 03/05/2018	Bond Future	Buy	70	0.00
R186 On 03/05/2018	Bond Future	Sell	70	0.00
R186 On 03/05/2018	Bond Future	Buy	84	0.00
R186 On 03/05/2018	Bond Future	Sell	84	0.00
R186 On 03/05/2018	Bond Future	Sell	94	0.00
R186 On 03/05/2018	Bond Future	Buy	94	0.00
R186 On 03/05/2018	Bond Future	Buy	101	0.00
R186 On 03/05/2018	Bond Future	Sell	101	0.00
R186 On 03/05/2018	Bond Future	Sell	122	0.00
R186 On 03/05/2018	Bond Future	Buy	122	0.00
R186 On 03/05/2018	Bond Future	Buy	153	0.00
R186 On 03/05/2018	Bond Future	Sell	153	0.00
R186 On 03/05/2018	Bond Future	Buy	237	0.00
R186 On 03/05/2018	Bond Future	Sell	237	0.00
R186 On 03/05/2018	Bond Future	Buy	468	0.00
R186 On 03/05/2018	Bond Future	Sell	468	0.00
R186 On 03/05/2018	Bond Future	Buy	1,099	0.00
R186 On 03/05/2018	Bond Future	Sell	1,099	0.00
R186 On 03/05/2018	Bond Future	Sell	1,150	0.00
R186 On 03/05/2018	Bond Future	Buy	1,150	0.00

**R204 Bond Future**

R204 On 03/05/2018	Bond Future	Sell	10	0.00
R204 On 03/05/2018	Bond Future	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 03/05/2018	Bond Future		Sell	10	0.00
R204 On 03/05/2018	Bond Future		Buy	10	0.00
<b>R2040 Bond Future</b>					
2040 On 03/05/2018	Bond Future		Buy	8	0.00
2040 On 03/05/2018	Bond Future		Sell	8	0.00
2040 On 03/05/2018	Bond Future		Buy	14	0.00
2040 On 03/05/2018	Bond Future		Sell	14	0.00
2040 On 03/05/2018	Bond Future		Buy	20	0.00
2040 On 03/05/2018	Bond Future		Sell	20	0.00
2040 On 03/05/2018	Bond Future		Buy	21	0.00
2040 On 03/05/2018	Bond Future		Sell	21	0.00
2040 On 03/05/2018	Bond Future		Buy	77	0.00
2040 On 03/05/2018	Bond Future		Sell	77	0.00
2040 On 03/05/2018	Bond Future		Buy	221	0.00
2040 On 03/05/2018	Bond Future		Sell	221	0.00
2040 On 03/05/2018	Bond Future		Buy	313	0.00
2040 On 03/05/2018	Bond Future		Sell	313	0.00
2040 On 03/05/2018	Bond Future		Buy	502	0.00
2040 On 03/05/2018	Bond Future		Sell	502	0.00
2040 On 03/05/2018	Bond Future		Buy	547	0.00
2040 On 03/05/2018	Bond Future		Sell	547	0.00
2040 On 03/05/2018	Bond Future		Buy	860	0.00
2040 On 03/05/2018	Bond Future		Sell	860	0.00
2040 On 03/05/2018	Bond Future		Buy	2,783	0.00
2040 On 03/05/2018	Bond Future		Sell	2,783	0.00
2040 On 03/05/2018	Bond Future		Buy	5,325	0.00
2040 On 03/05/2018	Bond Future		Sell	5,325	0.00
<b>R2044 Bond Future</b>					
2044 On 03/05/2018	Bond Future		Sell	1	0.00
2044 On 03/05/2018	Bond Future		Buy	1	0.00
2044 On 03/05/2018	Bond Future		Sell	1	0.00
2044 On 03/05/2018	Bond Future		Buy	1	0.00
2044 On 03/05/2018	Bond Future		Buy	35	0.00
2044 On 03/05/2018	Bond Future		Sell	35	0.00
2044 On 03/05/2018	Bond Future		Buy	38	0.00
2044 On 03/05/2018	Bond Future		Sell	38	0.00
2044 On 03/05/2018	Bond Future		Buy	40	0.00
2044 On 03/05/2018	Bond Future		Sell	40	0.00
2044 On 03/05/2018	Bond Future		Buy	47	0.00

2044 On 03/05/2018	Bond Future	Sell	47	0.00
2044 On 03/05/2018	Bond Future	Buy	85	0.00
2044 On 03/05/2018	Bond Future	Sell	85	0.00
2044 On 03/05/2018	Bond Future	Sell	245	0.00
2044 On 03/05/2018	Bond Future	Buy	245	0.00
2044 On 03/05/2018	Bond Future	Buy	300	0.00
2044 On 03/05/2018	Bond Future	Sell	300	0.00
2044 On 03/05/2018	Bond Future	Sell	300	0.00
2044 On 03/05/2018	Bond Future	Buy	300	0.00

**R208 Bond Futures**

R208 On 03/05/2018	Bond Future	Buy	12	0.00
R208 On 03/05/2018	Bond Future	Sell	12	0.00
R208 On 03/05/2018	Bond Future	Buy	12	0.00
R208 On 03/05/2018	Bond Future	Sell	12	0.00
R208 On 03/05/2018	Bond Future	Buy	12	0.00
R208 On 03/05/2018	Bond Future	Sell	12	0.00
R208 On 03/05/2018	Bond Future	Buy	12	0.00
R208 On 03/05/2018	Bond Future	Sell	12	0.00
R208 On 03/05/2018	Bond Future	Buy	20	0.00
R208 On 03/05/2018	Bond Future	Sell	20	0.00
R208 On 03/05/2018	Bond Future	Buy	20	0.00
R208 On 03/05/2018	Bond Future	Sell	20	0.00
R208 On 03/05/2018	Bond Future	Buy	23	0.00
R208 On 03/05/2018	Bond Future	Sell	23	0.00
R208 On 03/05/2018	Bond Future	Buy	23	0.00
R208 On 03/05/2018	Bond Future	Sell	23	0.00
R208 On 03/05/2018	Bond Future	Buy	24	0.00
R208 On 03/05/2018	Bond Future	Sell	24	0.00
R208 On 03/05/2018	Bond Future	Buy	25	0.00
R208 On 03/05/2018	Bond Future	Sell	25	0.00
R208 On 03/05/2018	Bond Future	Buy	38	0.00
R208 On 03/05/2018	Bond Future	Sell	38	0.00
R208 On 03/05/2018	Bond Future	Buy	40	0.00
R208 On 03/05/2018	Bond Future	Sell	40	0.00
R208 On 03/05/2018	Bond Future	Buy	42	0.00
R208 On 03/05/2018	Bond Future	Sell	42	0.00
R208 On 03/05/2018	Bond Future	Buy	43	0.00
R208 On 03/05/2018	Bond Future	Sell	43	0.00
R208 On 03/05/2018	Bond Future	Buy	52	0.00
R208 On 03/05/2018	Bond Future	Sell	52	0.00
R208 On 03/05/2018	Bond Future	Buy	53	0.00
R208 On 03/05/2018	Bond Future	Sell	53	0.00
R208 On 03/05/2018	Bond Future	Buy	83	0.00
R208 On 03/05/2018	Bond Future	Sell	83	0.00
R208 On 03/05/2018	Bond Future	Buy	85	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R208 On 03/05/2018	Bond Future		Sell	85	0.00
R208 On 03/05/2018	Bond Future		Buy	102	0.00
R208 On 03/05/2018	Bond Future		Sell	102	0.00
R208 On 03/05/2018	Bond Future		Buy	107	0.00
R208 On 03/05/2018	Bond Future		Sell	107	0.00
R208 On 03/05/2018	Bond Future		Sell	138	0.00
R208 On 03/05/2018	Bond Future		Buy	138	0.00
R208 On 03/05/2018	Bond Future		Buy	140	0.00
R208 On 03/05/2018	Bond Future		Sell	140	0.00
R208 On 03/05/2018	Bond Future		Buy	270	0.00
R208 On 03/05/2018	Bond Future		Sell	270	0.00
R208 On 03/05/2018	Bond Future		Buy	280	0.00
R208 On 03/05/2018	Bond Future		Sell	280	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>17,542</b>	<b>0.00</b>