



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 : 26/03/2018

TO DATE : 26/03/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 03/05/2018	Index Future		Buy	1	0.00
ALBI On 03/05/2018	Index Future		Sell	1	0.00
ALBI On 03/05/2018	Index Future		Sell	2	0.00
ALBI On 03/05/2018	Index Future		Buy	2	0.00
ALBI On 03/05/2018	Index Future		Sell	3	0.00
ALBI On 03/05/2018	Index Future		Buy	3	0.00

Govi Total Return Index

GOVI On 03/05/2018	GOVI		Buy	2	0.00
GOVI On 03/05/2018	GOVI		Buy	2	0.00
GOVI On 03/05/2018	GOVI		Sell	2	0.00
GOVI On 03/05/2018	GOVI		Sell	2	0.00
GOVI On 03/05/2018	GOVI		Sell	5	0.00
GOVI On 03/05/2018	GOVI		Buy	5	0.00

GOVI On 03/05/2018	GOVI	Buy	5	0.00
GOVI On 03/05/2018	GOVI	Sell	5	0.00

I2025 Bond Future

2025 On 03/05/2018	Bond Future	Buy	75	0.00
2025 On 03/05/2018	Bond Future	Sell	75	0.00
2025 On 03/05/2018	Bond Future	Sell	75	0.00
2025 On 03/05/2018	Bond Future	Buy	75	0.00

I2038 Bond Future

2038 On 03/05/2018	Bond Future	Buy	70	0.00
2038 On 03/05/2018	Bond Future	Sell	70	0.00

I2050 Bond Future

2050 On 03/05/2018	Bond Future	Buy	110	0.00
2050 On 03/05/2018	Bond Future	Sell	110	0.00

New Inflation Linked Index

IGOV On 03/05/2018	Index Future	Buy	2	0.00
IGOV On 03/05/2018	Index Future	Sell	2	0.00
IGOV On 03/05/2018	Index Future	Buy	2	0.00
IGOV On 03/05/2018	Index Future	Sell	2	0.00
IGOV On 03/05/2018	Index Future	Sell	11	0.00
IGOV On 03/05/2018	Index Future	Buy	11	0.00
IGOV On 03/05/2018	Index Future	Buy	11	0.00
IGOV On 03/05/2018	Index Future	Sell	11	0.00

R186 Bond Future

R186 On 03/05/2018	Bond Future	Buy	2	0.00
R186 On 03/05/2018	Bond Future	Sell	2	0.00
R186 On 03/05/2018	Bond Future	Buy	2	0.00
R186 On 03/05/2018	Bond Future	Sell	2	0.00
R186 On 03/05/2018	Bond Future	Buy	3	0.00
R186 On 03/05/2018	Bond Future	Sell	3	0.00
R186 On 03/05/2018	Bond Future	Buy	3	0.00
R186 On 03/05/2018	Bond Future	Sell	3	0.00
R186 On 03/05/2018	Bond Future	Buy	4	0.00
R186 On 03/05/2018	Bond Future	Sell	4	0.00
R186 On 03/05/2018	Bond Future	Buy	4	0.00
R186 On 03/05/2018	Bond Future	Sell	4	0.00
R186 On 03/05/2018	Bond Future	Buy	4	0.00
R186 On 03/05/2018	Bond Future	Sell	4	0.00
R186 On 03/05/2018	Bond Future	Buy	4	0.00
R186 On 03/05/2018	Bond Future	Sell	4	0.00
R186 On 03/05/2018	Bond Future	Buy	4	0.00
R186 On 03/05/2018	Bond Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/05/2018	Bond Future		Buy	5	0.00
R186 On 03/05/2018	Bond Future		Sell	5	0.00
R186 On 03/05/2018	Bond Future		Buy	5	0.00
R186 On 03/05/2018	Bond Future		Sell	5	0.00
R186 On 03/05/2018	Bond Future		Buy	5	0.00
R186 On 03/05/2018	Bond Future		Sell	5	0.00
R186 On 03/05/2018	Bond Future		Buy	5	0.00
R186 On 03/05/2018	Bond Future		Sell	5	0.00
R186 On 03/05/2018	Bond Future		Buy	6	0.00
R186 On 03/05/2018	Bond Future		Sell	6	0.00
R186 On 03/05/2018	Bond Future		Buy	6	0.00
R186 On 03/05/2018	Bond Future		Sell	6	0.00
R186 On 03/05/2018	Bond Future		Buy	6	0.00
R186 On 03/05/2018	Bond Future		Sell	6	0.00
R186 On 03/05/2018	Bond Future		Buy	6	0.00
R186 On 03/05/2018	Bond Future		Sell	6	0.00
R186 On 03/05/2018	Bond Future		Buy	6	0.00
R186 On 03/05/2018	Bond Future		Sell	6	0.00
R186 On 03/05/2018	Bond Future		Buy	7	0.00
R186 On 03/05/2018	Bond Future		Sell	7	0.00
R186 On 03/05/2018	Bond Future		Buy	7	0.00
R186 On 03/05/2018	Bond Future		Sell	7	0.00
R186 On 03/05/2018	Bond Future		Buy	7	0.00
R186 On 03/05/2018	Bond Future		Sell	7	0.00
R186 On 03/05/2018	Bond Future		Buy	7	0.00
R186 On 03/05/2018	Bond Future		Sell	7	0.00
R186 On 03/05/2018	Bond Future		Buy	8	0.00
R186 On 03/05/2018	Bond Future		Sell	8	0.00
R186 On 03/05/2018	Bond Future		Buy	8	0.00
R186 On 03/05/2018	Bond Future		Sell	8	0.00
R186 On 03/05/2018	Bond Future		Buy	8	0.00
R186 On 03/05/2018	Bond Future		Sell	8	0.00
R186 On 03/05/2018	Bond Future		Buy	8	0.00
R186 On 03/05/2018	Bond Future		Sell	8	0.00
R186 On 03/05/2018	Bond Future		Buy	8	0.00
R186 On 03/05/2018	Bond Future		Sell	8	0.00
R186 On 03/05/2018	Bond Future		Buy	8	0.00
R186 On 03/05/2018	Bond Future		Sell	8	0.00
R186 On 03/05/2018	Bond Future		Buy	9	0.00
R186 On 03/05/2018	Bond Future		Sell	9	0.00
R186 On 03/05/2018	Bond Future		Buy	9	0.00
R186 On 03/05/2018	Bond Future		Sell	9	0.00
R186 On 03/05/2018	Bond Future		Buy	9	0.00

R186 On 03/05/2018	Bond Future	Sell	9	0.00
R186 On 03/05/2018	Bond Future	Buy	9	0.00
R186 On 03/05/2018	Bond Future	Sell	9	0.00
R186 On 03/05/2018	Bond Future	Buy	9	0.00
R186 On 03/05/2018	Bond Future	Buy	9	0.00
R186 On 03/05/2018	Bond Future	Sell	9	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	10	0.00
R186 On 03/05/2018	Bond Future	Buy	11	0.00
R186 On 03/05/2018	Bond Future	Sell	11	0.00
R186 On 03/05/2018	Bond Future	Buy	11	0.00
R186 On 03/05/2018	Bond Future	Sell	11	0.00
R186 On 03/05/2018	Bond Future	Buy	11	0.00
R186 On 03/05/2018	Bond Future	Sell	11	0.00
R186 On 03/05/2018	Bond Future	Buy	12	0.00
R186 On 03/05/2018	Bond Future	Sell	12	0.00
R186 On 03/05/2018	Bond Future	Buy	12	0.00
R186 On 03/05/2018	Bond Future	Sell	12	0.00
R186 On 03/05/2018	Bond Future	Buy	13	0.00
R186 On 03/05/2018	Bond Future	Sell	13	0.00
R186 On 03/05/2018	Bond Future	Buy	13	0.00
R186 On 03/05/2018	Bond Future	Sell	13	0.00
R186 On 03/05/2018	Bond Future	Buy	13	0.00
R186 On 03/05/2018	Bond Future	Sell	13	0.00
R186 On 03/05/2018	Bond Future	Buy	14	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	Sell	14	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	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	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	Buy	16	0.00
R186 On 03/05/2018	Bond Future	Sell	16	0.00
R186 On 03/05/2018	Bond Future	Buy	17	0.00
R186 On 03/05/2018	Bond Future	Sell	17	0.00
R186 On 03/05/2018	Bond Future	Buy	17	0.00
R186 On 03/05/2018	Bond Future	Sell	17	0.00
R186 On 03/05/2018	Bond Future	Buy	17	0.00
R186 On 03/05/2018	Bond Future	Sell	17	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/05/2018			Buy	17	0.00
R186 On 03/05/2018			Sell	17	0.00
R186 On 03/05/2018			Buy	17	0.00
R186 On 03/05/2018			Sell	17	0.00
R186 On 03/05/2018			Buy	18	0.00
R186 On 03/05/2018			Sell	18	0.00
R186 On 03/05/2018			Buy	18	0.00
R186 On 03/05/2018			Sell	18	0.00
R186 On 03/05/2018			Buy	19	0.00
R186 On 03/05/2018			Sell	19	0.00
R186 On 03/05/2018			Buy	21	0.00
R186 On 03/05/2018			Sell	21	0.00
R186 On 03/05/2018			Buy	21	0.00
R186 On 03/05/2018			Sell	21	0.00
R186 On 03/05/2018			Buy	21	0.00
R186 On 03/05/2018			Sell	21	0.00
R186 On 03/05/2018			Buy	21	0.00
R186 On 03/05/2018			Sell	21	0.00
R186 On 03/05/2018			Buy	22	0.00
R186 On 03/05/2018			Sell	22	0.00
R186 On 03/05/2018			Buy	22	0.00
R186 On 03/05/2018			Sell	22	0.00
R186 On 03/05/2018			Buy	23	0.00
R186 On 03/05/2018			Sell	23	0.00
R186 On 03/05/2018			Sell	23	0.00
R186 On 03/05/2018			Buy	23	0.00
R186 On 03/05/2018			Buy	23	0.00
R186 On 03/05/2018			Sell	23	0.00
R186 On 03/05/2018			Buy	24	0.00
R186 On 03/05/2018			Sell	24	0.00
R186 On 03/05/2018			Buy	24	0.00
R186 On 03/05/2018			Sell	24	0.00
R186 On 03/05/2018			Buy	24	0.00
R186 On 03/05/2018			Sell	24	0.00
R186 On 03/05/2018			Buy	25	0.00
R186 On 03/05/2018			Sell	25	0.00
R186 On 03/05/2018			Buy	26	0.00
R186 On 03/05/2018			Sell	26	0.00
R186 On 03/05/2018			Buy	27	0.00
R186 On 03/05/2018			Sell	27	0.00
R186 On 03/05/2018			Buy	27	0.00
R186 On 03/05/2018			Sell	27	0.00
R186 On 03/05/2018	9.30	Call	Sell	27	0.00
R186 On 03/05/2018	9.30	Call	Buy	27	0.00

R186 On 03/05/2018	Bond Future	9.30	Call	Sell	27	0.00
R186 On 03/05/2018	Bond Future	9.30	Call	Buy	27	0.00
R186 On 03/05/2018	Bond Future			Buy	28	0.00
R186 On 03/05/2018	Bond Future			Sell	28	0.00
R186 On 03/05/2018	Bond Future			Buy	29	0.00
R186 On 03/05/2018	Bond Future			Sell	29	0.00
R186 On 03/05/2018	Bond Future			Buy	29	0.00
R186 On 03/05/2018	Bond Future			Sell	29	0.00
R186 On 03/05/2018	Bond Future			Sell	30	0.00
R186 On 03/05/2018	Bond Future			Buy	30	0.00
R186 On 03/05/2018	Bond Future			Buy	31	0.00
R186 On 03/05/2018	Bond Future			Sell	31	0.00
R186 On 03/05/2018	Bond Future			Buy	32	0.00
R186 On 03/05/2018	Bond Future			Sell	32	0.00
R186 On 03/05/2018	Bond Future			Buy	32	0.00
R186 On 03/05/2018	Bond Future			Sell	32	0.00
R186 On 03/05/2018	Bond Future			Buy	32	0.00
R186 On 03/05/2018	Bond Future			Sell	32	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	34	0.00
R186 On 03/05/2018	Bond Future			Sell	34	0.00
R186 On 03/05/2018	Bond Future			Buy	37	0.00
R186 On 03/05/2018	Bond Future			Sell	37	0.00
R186 On 03/05/2018	Bond Future			Buy	37	0.00
R186 On 03/05/2018	Bond Future			Sell	37	0.00
R186 On 03/05/2018	Bond Future			Buy	38	0.00
R186 On 03/05/2018	Bond Future			Sell	38	0.00
R186 On 03/05/2018	Bond Future			Buy	38	0.00
R186 On 03/05/2018	Bond Future			Sell	38	0.00
R186 On 03/05/2018	Bond Future			Buy	39	0.00
R186 On 03/05/2018	Bond Future			Sell	39	0.00
R186 On 03/05/2018	Bond Future			Buy	41	0.00
R186 On 03/05/2018	Bond Future			Sell	41	0.00
R186 On 03/05/2018	Bond Future			Buy	42	0.00
R186 On 03/05/2018	Bond Future			Sell	42	0.00
R186 On 03/05/2018	Bond Future			Buy	43	0.00
R186 On 03/05/2018	Bond Future			Sell	43	0.00
R186 On 03/05/2018	Bond Future			Buy	45	0.00
R186 On 03/05/2018	Bond Future			Sell	45	0.00
R186 On 03/05/2018	Bond Future			Buy	45	0.00
R186 On 03/05/2018	Bond Future			Sell	45	0.00
R186 On 03/05/2018	Bond Future			Buy	46	0.00
R186 On 03/05/2018	Bond Future			Sell	46	0.00
R186 On 03/05/2018	Bond Future			Buy	50	0.00
R186 On 03/05/2018	Bond Future			Sell	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/05/2018	Bond Future		Sell	50	0.00
R186 On 03/05/2018	Bond Future		Buy	50	0.00
R186 On 03/05/2018	Bond Future		Buy	54	0.00
R186 On 03/05/2018	Bond Future		Sell	54	0.00
R186 On 03/05/2018	Bond Future		Buy	54	0.00
R186 On 03/05/2018	Bond Future		Sell	54	0.00
R186 On 03/05/2018	Bond Future		Buy	54	0.00
R186 On 03/05/2018	Bond Future		Sell	54	0.00
R186 On 03/05/2018	Bond Future		Sell	59	0.00
R186 On 03/05/2018	Bond Future		Buy	59	0.00
R186 On 03/05/2018	Bond Future		Buy	59	0.00
R186 On 03/05/2018	Bond Future		Sell	59	0.00
R186 On 03/05/2018	Bond Future		Buy	59	0.00
R186 On 03/05/2018	Bond Future		Sell	59	0.00
R186 On 03/05/2018	Bond Future		Buy	62	0.00
R186 On 03/05/2018	Bond Future		Sell	62	0.00
R186 On 03/05/2018	Bond Future		Buy	69	0.00
R186 On 03/05/2018	Bond Future		Sell	69	0.00
R186 On 03/05/2018	Bond Future		Sell	70	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	70	0.00
R186 On 03/05/2018	Bond Future		Buy	78	0.00
R186 On 03/05/2018	Bond Future		Sell	78	0.00
R186 On 03/05/2018	Bond Future		Buy	86	0.00
R186 On 03/05/2018	Bond Future		Sell	86	0.00
R186 On 03/05/2018	Bond Future		Buy	86	0.00
R186 On 03/05/2018	Bond Future		Sell	86	0.00
R186 On 03/05/2018	Bond Future		Buy	88	0.00
R186 On 03/05/2018	Bond Future		Sell	88	0.00
R186 On 03/05/2018	Bond Future		Buy	115	0.00
R186 On 03/05/2018	Bond Future		Sell	115	0.00
R186 On 03/05/2018	Bond Future		Buy	130	0.00
R186 On 03/05/2018	Bond Future		Sell	130	0.00
R186 On 03/05/2018	Bond Future		Buy	131	0.00
R186 On 03/05/2018	Bond Future		Sell	131	0.00
R186 On 03/05/2018	Bond Future		Buy	147	0.00
R186 On 03/05/2018	Bond Future		Sell	147	0.00
R186 On 03/05/2018	Bond Future		Sell	150	0.00
R186 On 03/05/2018	Bond Future		Buy	150	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	Sell	172	0.00
R186 On 03/05/2018	Bond Future	Buy	172	0.00
R186 On 03/05/2018	Bond Future	Buy	216	0.00
R186 On 03/05/2018	Bond Future	Sell	216	0.00
R186 On 03/05/2018	Bond Future	Buy	265	0.00
R186 On 03/05/2018	Bond Future	Sell	265	0.00
R186 On 03/05/2018	Bond Future	Buy	452	0.00
R186 On 03/05/2018	Bond Future	Sell	452	0.00
R186 On 03/05/2018	Bond Future	Buy	452	0.00
R186 On 03/05/2018	Bond Future	Sell	452	0.00
R186 On 03/05/2018	Bond Future	Buy	880	0.00
R186 On 03/05/2018	Bond Future	Sell	880	0.00
R186 On 03/05/2018	Bond Future	Buy	1,057	0.00
R186 On 03/05/2018	Bond Future	Sell	1,057	0.00
R186 On 03/05/2018	Bond Future	Buy	1,200	0.00
R186 On 03/05/2018	Bond Future	Sell	1,200	0.00
R186 On 03/05/2018	Bond Future	Buy	1,450	0.00
R186 On 03/05/2018	Bond Future	Sell	1,450	0.00
R186 On 03/05/2018	Bond Future	Buy	3,869	0.00
R186 On 03/05/2018	Bond Future	Sell	3,869	0.00
R186 On 03/05/2018	Bond Future	Sell	4,000	0.00
R186 On 03/05/2018	Bond Future	Buy	4,000	0.00

R2030 Bond Future

2030 On 03/05/2018	Bond Future	Sell	83	0.00
2030 On 03/05/2018	Bond Future	Buy	83	0.00
2030 On 03/05/2018	Bond Future	Sell	140	0.00
2030 On 03/05/2018	Bond Future	Buy	140	0.00
2030 On 03/05/2018	Bond Future	Sell	197	0.00
2030 On 03/05/2018	Bond Future	Buy	197	0.00
2030 On 03/05/2018	Bond Future	Buy	420	0.00
2030 On 03/05/2018	Bond Future	Sell	420	0.00

R204 Bond Future

R204 On 03/05/2018	Bond Future	Sell	150	0.00
R204 On 03/05/2018	Bond Future	Buy	150	0.00
R204 On 03/05/2018	Bond Future	Sell	150	0.00
R204 On 03/05/2018	Bond Future	Buy	150	0.00

R2044 Bond Future

2044 On 03/05/2018	Bond Future	Sell	500	0.00
2044 On 03/05/2018	Bond Future	Buy	500	0.00
2044 On 03/05/2018	Bond Future	Sell	1,000	0.00
2044 On 03/05/2018	Bond Future	Buy	1,000	0.00
2044 On 03/05/2018	Bond Future	Sell	1,000	0.00
2044 On 03/05/2018	Bond Future	Buy	1,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2048 Bond Future					
R248 On 03/05/2018	Bond Future		Sell	65	0.00
R248 On 03/05/2018	Bond Future		Buy	65	0.00
R248 On 03/05/2018	Bond Future		Sell	110	0.00
R248 On 03/05/2018	Bond Future		Buy	110	0.00
R248 On 03/05/2018	Bond Future		Sell	155	0.00
R248 On 03/05/2018	Bond Future		Buy	155	0.00
R248 On 03/05/2018	Bond Future		Buy	330	0.00
R248 On 03/05/2018	Bond Future		Sell	330	0.00
R248 On 03/05/2018	Bond Future		Sell	500	0.00
R248 On 03/05/2018	Bond Future		Buy	500	0.00
R207 Bond Future					
R207 On 03/05/2018	Bond Future		Buy	14	0.00
R207 On 03/05/2018	Bond Future		Sell	14	0.00
R207 On 03/05/2018	Bond Future		Buy	14	0.00
R207 On 03/05/2018	Bond Future		Sell	14	0.00
R209 Bond Future					
R209 On 03/05/2018	Bond Future		Buy	4	0.00
R209 On 03/05/2018	Bond Future		Sell	4	0.00
R209 On 03/05/2018	Bond Future		Buy	7	0.00
R209 On 03/05/2018	Bond Future		Sell	7	0.00
R209 On 03/05/2018	Bond Future		Sell	60	0.00
R209 On 03/05/2018	Bond Future		Buy	60	0.00
R209 On 03/05/2018	Bond Future		Buy	115	0.00
R209 On 03/05/2018	Bond Future		Sell	115	0.00
R209 On 03/05/2018	Bond Future		Sell	122	0.00
R209 On 03/05/2018	Bond Future		Buy	122	0.00
R209 On 03/05/2018	Bond Future		Buy	171	0.00
R209 On 03/05/2018	Bond Future		Sell	171	0.00
R209 On 03/05/2018	Bond Future		Buy	290	0.00
R209 On 03/05/2018	Bond Future		Sell	290	0.00
R209 On 03/05/2018	Bond Future		Buy	409	0.00
R209 On 03/05/2018	Bond Future		Sell	409	0.00
R209 On 03/05/2018	Bond Future		Sell	600	0.00
R209 On 03/05/2018	Bond Future		Buy	600	0.00
R209 On 03/05/2018	Bond Future		Sell	870	0.00
R209 On 03/05/2018	Bond Future		Buy	870	0.00

Grand Total for Daily Detailed Turnover:

25,466

0.00