



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 : 08/10/2018

TO DATE : 08/10/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 01/11/2018	GOVI		Sell	1	0.00
GOVI On 01/11/2018	GOVI		Buy	1	0.00
GOVI On 01/11/2018	GOVI		Buy	1	0.00
GOVI On 01/11/2018	GOVI		Sell	1	0.00
I2038 Bond Future					
2038 On 01/11/2018	Bond Future		Buy	24	0.00
2038 On 01/11/2018	Bond Future		Sell	24	0.00
2038 On 01/11/2018	Bond Future		Sell	24	0.00
2038 On 01/11/2018	Bond Future		Buy	24	0.00
R186 Bond Future					
R186 On 01/11/2018	Bond Future		Sell	13	0.00
R186 On 01/11/2018	Bond Future		Buy	13	0.00

R186 On 01/11/2018	Bond Future		Sell	22	0.00
R186 On 01/11/2018	Bond Future		Buy	22	0.00
R186 On 01/11/2018	Bond Future		Sell	97	0.00
R186 On 01/11/2018	Bond Future		Buy	97	0.00
R186 On 01/11/2018	Bond Future		Sell	201	0.00
R186 On 01/11/2018	Bond Future		Buy	201	0.00
R186 On 01/11/2018	Bond Future		Sell	280	0.00
R186 On 01/11/2018	Bond Future		Buy	280	0.00
R186 On 01/11/2018	Bond Future		Buy	333	0.00
R186 On 01/11/2018	Bond Future		Sell	333	0.00
R186 On 01/11/2018	Bond Future		Sell	1,350	0.00
R186 On 01/11/2018	Bond Future		Buy	1,350	0.00
R186 On 01/11/2018	Bond Future		Buy	1,630	0.00
R186 On 01/11/2018	Bond Future		Sell	1,630	0.00

R2023 Bond Future

R023 On 01/11/2018	Bond Future		Sell	375	0.00
R023 On 01/11/2018	Bond Future		Buy	375	0.00
R023 On 01/11/2018	Bond Future		Sell	375	0.00
R023 On 01/11/2018	Bond Future		Buy	375	0.00

R2030 Bond Future

2030 On 01/11/2018	Bond Future		Buy	1	0.00	
2030 On 01/11/2018	Bond Future		Sell	1	0.00	
2030 On 01/11/2018	Bond Future		Buy	1	0.00	
2030 On 01/11/2018	Bond Future		Sell	1	0.00	
2030 On 01/11/2018	Bond Future		Buy	1	0.00	
2030 On 01/11/2018	Bond Future		Sell	1	0.00	
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	1	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	1	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	1	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	1	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	1	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	1	0.00
2030 On 01/11/2018	Bond Future		Buy	2	0.00	
2030 On 01/11/2018	Bond Future		Sell	2	0.00	
2030 On 01/11/2018	Bond Future		Buy	2	0.00	
2030 On 01/11/2018	Bond Future		Sell	2	0.00	
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	2	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	2	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	2	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	2	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	2	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	2	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	2	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	2	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	2	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	2	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	2	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	4	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	4	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	4	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	4	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	4	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	4	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	4	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	4	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	4	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	4	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	4	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	4	0.00
2030 On 01/11/2018	Bond Future			Buy	6	0.00
2030 On 01/11/2018	Bond Future			Sell	6	0.00
2030 On 01/11/2018	Bond Future			Buy	8	0.00
2030 On 01/11/2018	Bond Future			Sell	8	0.00
2030 On 01/11/2018	Bond Future			Buy	10	0.00
2030 On 01/11/2018	Bond Future			Sell	10	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	10	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	10	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	10	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	10	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	10	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	10	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	14	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	14	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	14	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	14	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	14	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	14	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	18	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	18	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	18	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	18	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	18	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	18	0.00
2030 On 01/11/2018	Bond Future			Buy	23	0.00
2030 On 01/11/2018	Bond Future			Sell	23	0.00

2030 On 01/11/2018	Bond Future			Sell	30	0.00
2030 On 01/11/2018	Bond Future			Buy	30	0.00
2030 On 01/11/2018	Bond Future			Buy	30	0.00
2030 On 01/11/2018	Bond Future			Sell	30	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	40	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	40	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	40	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	40	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	40	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	40	0.00
2030 On 01/11/2018	Bond Future			Buy	47	0.00
2030 On 01/11/2018	Bond Future			Sell	47	0.00
2030 On 01/11/2018	Bond Future			Buy	57	0.00
2030 On 01/11/2018	Bond Future			Sell	57	0.00
2030 On 01/11/2018	Bond Future			Buy	58	0.00
2030 On 01/11/2018	Bond Future			Sell	58	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	82	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	82	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	82	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	82	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	82	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	82	0.00
2030 On 01/11/2018	Bond Future			Buy	94	0.00
2030 On 01/11/2018	Bond Future			Sell	94	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	98	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	98	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	98	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	98	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	98	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	98	0.00
2030 On 01/11/2018	Bond Future			Buy	100	0.00
2030 On 01/11/2018	Bond Future			Sell	100	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	101	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	101	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	101	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	101	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	101	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	101	0.00
2030 On 01/11/2018	Bond Future			Buy	111	0.00
2030 On 01/11/2018	Bond Future			Sell	111	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	163	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	163	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	163	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	163	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	163	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	163	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	172	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	172	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	172	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	172	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	172	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	172	0.00
2030 On 01/11/2018	Bond Future			Buy	176	0.00
2030 On 01/11/2018	Bond Future			Sell	176	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	191	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	191	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	191	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	191	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	191	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	191	0.00
2030 On 01/11/2018	Bond Future			Buy	220	0.00
2030 On 01/11/2018	Bond Future			Sell	220	0.00
2030 On 01/11/2018	Bond Future			Sell	290	0.00
2030 On 01/11/2018	Bond Future			Buy	290	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	303	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	303	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	303	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	303	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	303	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	303	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	380	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	380	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	380	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	380	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	380	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	380	0.00
2030 On 01/11/2018	Bond Future			Sell	1,232	0.00
2030 On 01/11/2018	Bond Future			Buy	1,232	0.00
2030 On 01/11/2018	Bond Future			Sell	1,370	0.00
2030 On 01/11/2018	Bond Future			Buy	1,370	0.00
2030 On 01/11/2018	Bond Future			Buy	1,660	0.00
2030 On 01/11/2018	Bond Future			Sell	1,660	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Buy	4,000	0.00
2030 On 07/02/2019	Bond Future	9.18	Call	Sell	4,000	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Sell	4,000	0.00
2030 On 07/02/2019	Bond Future	9.68	Call	Buy	4,000	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Sell	4,000	0.00
2030 On 07/02/2019	Bond Future	10.20	Put	Buy	4,000	0.00

R2032 Bond Future

2032 On 01/11/2018	Bond Future	Sell	230	0.00
2032 On 01/11/2018	Bond Future	Buy	230	0.00
2032 On 01/11/2018	Bond Future	Sell	1,120	0.00
2032 On 01/11/2018	Bond Future	Buy	1,120	0.00
2032 On 01/11/2018	Bond Future	Buy	1,350	0.00
2032 On 01/11/2018	Bond Future	Sell	1,350	0.00

R2035 Bond Future

R035 On 01/11/2018	Bond Future	Buy	151	0.00
R035 On 01/11/2018	Bond Future	Sell	151	0.00
R035 On 01/11/2018	Bond Future	Buy	151	0.00
R035 On 01/11/2018	Bond Future	Sell	151	0.00
R035 On 01/11/2018	Bond Future	Sell	170	0.00
R035 On 01/11/2018	Bond Future	Buy	170	0.00
R035 On 01/11/2018	Bond Future	Sell	810	0.00
R035 On 01/11/2018	Bond Future	Buy	810	0.00
R035 On 01/11/2018	Bond Future	Buy	980	0.00
R035 On 01/11/2018	Bond Future	Sell	980	0.00

R2040 Bond Future

2040 On 01/11/2018	Bond Future	Sell	100	0.00
2040 On 01/11/2018	Bond Future	Buy	100	0.00
2040 On 01/11/2018	Bond Future	Sell	480	0.00
2040 On 01/11/2018	Bond Future	Buy	480	0.00
2040 On 01/11/2018	Bond Future	Sell	580	0.00
2040 On 01/11/2018	Bond Future	Buy	580	0.00

R209 Bond Future

R209 On 01/11/2018	Bond Future	Buy	15	0.00
R209 On 01/11/2018	Bond Future	Sell	15	0.00
R209 On 01/11/2018	Bond Future	Sell	15	0.00
R209 On 01/11/2018	Bond Future	Buy	15	0.00
R209 On 01/11/2018	Bond Future	Sell	30	0.00
R209 On 01/11/2018	Bond Future	Buy	30	0.00
R209 On 01/11/2018	Bond Future	Sell	370	0.00
R209 On 01/11/2018	Bond Future	Buy	370	0.00
R209 On 01/11/2018	Bond Future	Sell	400	0.00
R209 On 01/11/2018	Bond Future	Buy	400	0.00

R214 Bond Future

R214 On 01/11/2018	Bond Future	Buy	85	0.00
R214 On 01/11/2018	Bond Future	Sell	85	0.00
R214 On 01/11/2018	Bond Future	Sell	85	0.00
R214 On 01/11/2018	Bond Future	Buy	85	0.00

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

Grand Total for Daily Detailed Turnover:**34,132****0.00**