



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 : 27/02/2018

TO DATE : 27/02/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 03/05/2018 Bond Future	8.45	Call	Sell	2	0.00
R186 On 03/05/2018 Bond Future	8.45	Call	Buy	2	0.00
R186 On 03/05/2018 Bond Future	8.45	Call	Sell	2	0.00
R186 On 03/05/2018 Bond Future	8.45	Call	Buy	2	0.00
R186 On 03/05/2018 Bond Future	8.45	Call	Sell	2	0.00
R186 On 03/05/2018 Bond Future	8.00	Call	Sell	2	0.00
R186 On 03/05/2018 Bond Future	8.00	Call	Buy	2	0.00
R186 On 03/05/2018 Bond Future	8.00	Call	Sell	2	0.00
R186 On 03/05/2018 Bond Future	8.00	Call	Buy	2	0.00
R186 On 03/05/2018 Bond Future	8.00	Call	Sell	2	0.00
R186 On 03/05/2018 Bond Future	8.00	Call	Buy	2	0.00
R186 On 03/05/2018 Bond Future	8.45	Call	Buy	2	0.00
R186 On 03/05/2018 Bond Future	8.45	Call	Buy	5	0.00
R186 On 03/05/2018 Bond Future	8.45	Call	Sell	5	0.00

R186 On 03/05/2018	Bond Future	8.00	Call	Sell	5	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	5	0.00
R186 On 03/05/2018	Bond Future	8.45	Call	Buy	9	0.00
R186 On 03/05/2018	Bond Future	8.45	Call	Sell	9	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	9	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	9	0.00
R186 On 03/05/2018	Bond Future	8.45	Call	Buy	11	0.00
R186 On 03/05/2018	Bond Future	8.45	Call	Sell	11	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	11	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	11	0.00
R186 On 03/05/2018	Bond Future	8.45	Call	Sell	14	0.00
R186 On 03/05/2018	Bond Future	8.45	Call	Buy	14	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	14	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	14	0.00
R186 On 03/05/2018	Bond Future			Sell	16	0.00
R186 On 03/05/2018	Bond Future			Buy	16	0.00
R186 On 03/05/2018	Bond Future	8.45	Call	Buy	18	0.00
R186 On 03/05/2018	Bond Future	8.45	Call	Sell	18	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	18	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	18	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	22	0.00
R186 On 03/05/2018	Bond Future			Sell	22	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	8.45	Call	Buy	63	0.00
R186 On 03/05/2018	Bond Future	8.45	Call	Sell	63	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	63	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	63	0.00
R186 On 03/05/2018	Bond Future	8.45	Call	Buy	79	0.00
R186 On 03/05/2018	Bond Future	8.45	Call	Sell	79	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	79	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	79	0.00
R186 On 03/05/2018	Bond Future	8.45	Call	Buy	95	0.00
R186 On 03/05/2018	Bond Future	8.45	Call	Sell	95	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	95	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	95	0.00
R186 On 03/05/2018	Bond Future	8.45	Call	Buy	98	0.00
R186 On 03/05/2018	Bond Future	8.45	Call	Sell	98	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	98	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	98	0.00
R186 On 03/05/2018	Bond Future			Sell	100	0.00
R186 On 03/05/2018	Bond Future			Buy	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/05/2018			Sell	101	0.00
R186 On 03/05/2018			Buy	101	0.00
R186 On 03/05/2018	8.45	Call	Buy	163	0.00
R186 On 03/05/2018	8.45	Call	Sell	163	0.00
R186 On 03/05/2018	8.00	Call	Sell	163	0.00
R186 On 03/05/2018	8.00	Call	Buy	163	0.00
R186 On 03/05/2018	8.45	Call	Buy	166	0.00
R186 On 03/05/2018	8.45	Call	Sell	166	0.00
R186 On 03/05/2018	8.00	Call	Sell	166	0.00
R186 On 03/05/2018	8.00	Call	Buy	166	0.00
R186 On 03/05/2018	8.00	Call	Sell	305	0.00
R186 On 03/05/2018	8.00	Call	Buy	305	0.00
R186 On 03/05/2018	8.45	Call	Buy	305	0.00
R186 On 03/05/2018	8.45	Call	Sell	305	0.00
R186 On 03/05/2018			Sell	306	0.00
R186 On 03/05/2018			Buy	306	0.00
R186 On 03/05/2018	8.00	Call	Sell	332	0.00
R186 On 03/05/2018	8.00	Call	Buy	332	0.00
R186 On 03/05/2018	8.45	Call	Buy	332	0.00
R186 On 03/05/2018	8.45	Call	Sell	332	0.00
R186 On 03/05/2018			Buy	445	0.00
R186 On 03/05/2018			Sell	445	0.00
R186 On 03/05/2018	8.00	Call	Sell	4,745	0.00
R186 On 03/05/2018	8.00	Call	Buy	4,745	0.00
R186 On 03/05/2018	8.45	Call	Sell	4,745	0.00
R186 On 03/05/2018	8.45	Call	Buy	4,745	0.00
<b>R2037 Bond Future</b>					
2037 On 03/05/2018			Buy	3,187	0.00
2037 On 03/05/2018			Sell	3,187	0.00
<b>R2040 Bond Future</b>					
2040 On 03/05/2018			Sell	300	0.00
2040 On 03/05/2018			Buy	300	0.00
2040 On 03/05/2018			Sell	300	0.00
2040 On 03/05/2018			Buy	300	0.00
<b>R2044 Bond Future</b>					
2044 On 03/05/2018			Buy	154	0.00
2044 On 03/05/2018			Sell	154	0.00
2044 On 03/05/2018			Sell	154	0.00

2044	On 03/05/2018	Bond Future		Buy	154	0.00
<b>R2048 Bond Future</b>						
R248	On 03/05/2018	Bond Future		Buy	80	0.00
R248	On 03/05/2018	Bond Future		Sell	80	0.00
R248	On 03/05/2018	Bond Future		Sell	80	0.00
R248	On 03/05/2018	Bond Future		Buy	80	0.00
<b>R207 Bond Future</b>						
R207	On 03/05/2018	Bond Future		Buy	22	0.00
R207	On 03/05/2018	Bond Future		Sell	22	0.00
R207	On 03/05/2018	Bond Future		Buy	331	0.00
R207	On 03/05/2018	Bond Future		Sell	331	0.00
R207	On 03/05/2018	Bond Future		Buy	367	0.00
R207	On 03/05/2018	Bond Future		Sell	367	0.00
R207	On 03/05/2018	Bond Future		Buy	720	0.00
R207	On 03/05/2018	Bond Future		Sell	720	0.00
<b>R209 Bond Future</b>						
R209	On 03/05/2018	Bond Future	10.00	Put Buy	5	0.00
R209	On 03/05/2018	Bond Future	10.00	Put Sell	5	0.00
<b>Grand Total for Daily Detailed Turnover:</b>					<b>19,008</b>	<b>0.00</b>