



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 : 14/11/2017

TO DATE : 14/11/2017

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

Govi Total Return Index

GOVI On 01/02/2018	GOVI		Buy	1	0.00
GOVI On 01/02/2018	GOVI		Buy	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Buy	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00
GOVI On 01/02/2018	GOVI		Buy	1	0.00
GOVI On 01/02/2018	GOVI		Sell	1	0.00

I2046 Bond Future

2046 On 01/02/2018	Bond Future		Buy	150	0.00
2046 On 01/02/2018	Bond Future		Sell	150	0.00

I2050 Bond Future

2050 On 01/02/2018	Bond Future	Sell	4	0.00
2050 On 01/02/2018	Bond Future	Buy	4	0.00

New Inflation Linked Index

IGOV On 01/02/2018	Index Future	Sell	2	0.00
IGOV On 01/02/2018	Index Future	Buy	2	0.00

R186 Bond Future

R186 On 01/02/2018	Bond Future	Sell	1	0.00
R186 On 01/02/2018	Bond Future	Buy	1	0.00
R186 On 01/02/2018	Bond Future	Sell	1	0.00
R186 On 01/02/2018	Bond Future	Buy	1	0.00
R186 On 01/02/2018	Bond Future	Sell	2	0.00
R186 On 01/02/2018	Bond Future	Buy	2	0.00
R186 On 01/02/2018	Bond Future	Sell	5	0.00
R186 On 01/02/2018	Bond Future	Buy	5	0.00
R186 On 01/02/2018	Bond Future	Sell	5	0.00
R186 On 01/02/2018	Bond Future	Buy	5	0.00
R186 On 01/02/2018	Bond Future	Sell	17	0.00
R186 On 01/02/2018	Bond Future	Buy	17	0.00
R186 On 01/02/2018	Bond Future	Sell	22	0.00
R186 On 01/02/2018	Bond Future	Buy	22	0.00
R186 On 01/02/2018	Bond Future	Sell	30	0.00
R186 On 01/02/2018	Bond Future	Buy	30	0.00
R186 On 01/02/2018	Bond Future	Sell	80	0.00
R186 On 01/02/2018	Bond Future	Buy	80	0.00
R186 On 01/02/2018	Bond Future	Buy	87	0.00
R186 On 01/02/2018	Bond Future	Sell	87	0.00
R186 On 01/02/2018	Bond Future	Buy	105	0.00
R186 On 01/02/2018	Bond Future	Sell	105	0.00
R186 On 01/02/2018	Bond Future	Sell	105	0.00
R186 On 01/02/2018	Bond Future	Buy	105	0.00
R186 On 01/02/2018	Bond Future	Buy	115	0.00
R186 On 01/02/2018	Bond Future	Sell	115	0.00
R186 On 01/02/2018	Bond Future	Buy	141	0.00
R186 On 01/02/2018	Bond Future	Buy	141	0.00
R186 On 01/02/2018	Bond Future	Sell	141	0.00
R186 On 01/02/2018	Bond Future	Sell	141	0.00
R186 On 01/02/2018	Bond Future	Sell	278	0.00
R186 On 01/02/2018	Bond Future	Buy	278	0.00
R186 On 01/02/2018	Bond Future	Buy	413	0.00
R186 On 01/02/2018	Bond Future	Sell	413	0.00
R186 On 01/02/2018	Bond Future	Buy	500	0.00
R186 On 01/02/2018	Bond Future	Sell	500	0.00
R186 On 01/02/2018	Bond Future	Sell	1,410	0.00
R186 On 01/02/2018	Bond Future	Buy	1,410	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 01/02/2018	Bond Future		Sell	1,688	0.00
R186 On 01/02/2018	Bond Future		Buy	1,688	0.00
R202 Bond Future					
R202 On 01/02/2018	Bond Future		Sell	100	0.00
R202 On 01/02/2018	Bond Future		Buy	100	0.00
R2030 Bond Future					
2030 On 01/02/2018	Bond Future		Sell	3	0.00
2030 On 01/02/2018	Bond Future		Buy	3	0.00
2030 On 01/02/2018	Bond Future		Sell	67	0.00
2030 On 01/02/2018	Bond Future		Buy	67	0.00
2030 On 01/02/2018	Bond Future		Sell	67	0.00
2030 On 01/02/2018	Bond Future		Buy	67	0.00
2030 On 01/02/2018	Bond Future		Sell	132	0.00
2030 On 01/02/2018	Bond Future		Buy	132	0.00
2030 On 01/02/2018	Bond Future		Sell	628	0.00
2030 On 01/02/2018	Bond Future		Buy	628	0.00
2030 On 01/02/2018	Bond Future		Buy	760	0.00
2030 On 01/02/2018	Bond Future		Sell	760	0.00
R2032 Bond Future					
2032 On 01/02/2018	Bond Future		Sell	2	0.00
2032 On 01/02/2018	Bond Future		Buy	2	0.00
R2035 Bond Future					
R035 On 01/02/2018	Bond Future		Sell	3	0.00
R035 On 01/02/2018	Bond Future		Buy	3	0.00
R2037 Bond Future					
2037 On 01/02/2018	Bond Future		Buy	2	0.00
2037 On 01/02/2018	Bond Future		Sell	2	0.00
2037 On 01/02/2018	Bond Future		Buy	350	0.00
2037 On 01/02/2018	Bond Future		Sell	350	0.00
2037 On 01/02/2018	Bond Future		Sell	350	0.00
2037 On 01/02/2018	Bond Future		Buy	350	0.00
R204 Bond Future					
R204 On 01/02/2018	Bond Future		Buy	2,000	0.00
R204 On 01/02/2018	Bond Future		Sell	2,000	0.00
R204 On 01/02/2018	Bond Future		Buy	8,000	0.00

R204 On 01/02/2018	Bond Future	Sell	8,000	0.00
R204 On 01/02/2018	Bond Future	Buy	10,000	0.00
R204 On 01/02/2018	Bond Future	Sell	10,000	0.00

R2040 Bond Future

2040 On 01/02/2018	Bond Future	Buy	2	0.00
2040 On 01/02/2018	Bond Future	Sell	2	0.00
2040 On 01/02/2018	Bond Future	Sell	132	0.00
2040 On 01/02/2018	Bond Future	Buy	132	0.00
2040 On 01/02/2018	Bond Future	Sell	628	0.00
2040 On 01/02/2018	Bond Future	Buy	628	0.00
2040 On 01/02/2018	Bond Future	Sell	760	0.00
2040 On 01/02/2018	Bond Future	Buy	760	0.00

R2048 Bond Future

R248 On 01/02/2018	Bond Future	Sell	138	0.00
R248 On 01/02/2018	Bond Future	Buy	138	0.00
R248 On 01/02/2018	Bond Future	Sell	655	0.00
R248 On 01/02/2018	Bond Future	Buy	655	0.00
R248 On 01/02/2018	Bond Future	Buy	793	0.00
R248 On 01/02/2018	Bond Future	Sell	793	0.00

R209 Bond Future

R209 On 01/02/2018	Bond Future	Sell	1	0.00
R209 On 01/02/2018	Bond Future	Buy	1	0.00
R209 On 01/02/2018	Bond Future	Sell	12	0.00
R209 On 01/02/2018	Bond Future	Buy	12	0.00
R209 On 01/02/2018	Bond Future	Sell	76	0.00
R209 On 01/02/2018	Bond Future	Buy	76	0.00
R209 On 01/02/2018	Bond Future	Sell	88	0.00
R209 On 01/02/2018	Bond Future	Buy	88	0.00

R213 Bond Future

R213 On 01/02/2018	Bond Future	Sell	1	0.00
R213 On 01/02/2018	Bond Future	Buy	1	0.00
R213 On 01/02/2018	Bond Future	Buy	99	0.00
R213 On 01/02/2018	Bond Future	Sell	99	0.00
R213 On 01/02/2018	Bond Future	Sell	99	0.00
R213 On 01/02/2018	Bond Future	Buy	99	0.00

Grand Total for Daily Detailed Turnover:

31,254 0.00