



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 : 15/11/2017

TO DATE : 15/11/2017

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

ALBI On 01/02/2018	Index Future		Buy	129	0.00
ALBI On 01/02/2018	Index Future		Buy	129	0.00
ALBI On 01/02/2018	Index Future		Sell	129	0.00
ALBI On 01/02/2018	Index Future		Buy	129	0.00
ALBI On 01/02/2018	Index Future		Sell	129	0.00
ALBI On 01/02/2018	Index Future		Sell	129	0.00

#### I2033 Bond Future

2033 On 01/02/2018	Bond Future		Buy	2	0.00
2033 On 01/02/2018	Bond Future		Sell	2	0.00
2033 On 01/02/2018	Bond Future		Buy	3	0.00
2033 On 01/02/2018	Bond Future		Sell	3	0.00
2033 On 01/02/2018	Bond Future		Buy	3	0.00
2033 On 01/02/2018	Bond Future		Sell	3	0.00

2033 On 01/02/2018	Bond Future	Buy	3	0.00
2033 On 01/02/2018	Bond Future	Sell	3	0.00
2033 On 01/02/2018	Bond Future	Buy	8	0.00
2033 On 01/02/2018	Bond Future	Sell	8	0.00
2033 On 01/02/2018	Bond Future	Sell	19	0.00
2033 On 01/02/2018	Bond Future	Buy	19	0.00

**I2046 Bond Future**

2046 On 01/02/2018	Bond Future	Buy	85	0.00
2046 On 01/02/2018	Bond Future	Sell	85	0.00

**R186 Bond Future**

R186 On 01/02/2018	Bond Future	Sell	3	0.00
R186 On 01/02/2018	Bond Future	Buy	3	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	Buy	7	0.00
R186 On 01/02/2018	Bond Future	Sell	7	0.00
R186 On 01/02/2018	Bond Future	Sell	24	0.00
R186 On 01/02/2018	Bond Future	Buy	24	0.00
R186 On 01/02/2018	Bond Future	Buy	30	0.00
R186 On 01/02/2018	Bond Future	Sell	30	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	69	0.00
R186 On 01/02/2018	Bond Future	Buy	69	0.00
R186 On 01/02/2018	Bond Future	Sell	542	0.00
R186 On 01/02/2018	Bond Future	Buy	542	0.00
R186 On 01/02/2018	Bond Future	Sell	650	0.00
R186 On 01/02/2018	Bond Future	Buy	650	0.00

**R202 Bond Future**

R202 On 01/02/2018	Bond Future	Sell	16	0.00
R202 On 01/02/2018	Bond Future	Buy	16	0.00

**R2030 Bond Future**

2030 On 01/02/2018	Bond Future	Sell	27	0.00
2030 On 01/02/2018	Bond Future	Buy	27	0.00
2030 On 01/02/2018	Bond Future	Sell	27	0.00
2030 On 01/02/2018	Bond Future	Buy	27	0.00

**R2032 Bond Future**

2032 On 01/02/2018	Bond Future	Sell	60	0.00
2032 On 01/02/2018	Bond Future	Buy	60	0.00
2032 On 01/02/2018	Bond Future	Sell	60	0.00
2032 On 01/02/2018	Bond Future	Buy	60	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R204 Bond Future</b>					
R204 On 01/02/2018			Sell	39	0.00
R204 On 01/02/2018			Buy	39	0.00
R204 On 01/02/2018			Buy	39	0.00
R204 On 01/02/2018			Sell	39	0.00
R204 On 01/02/2018			Buy	59	0.00
R204 On 01/02/2018			Sell	59	0.00
R204 On 01/02/2018			Buy	97	0.00
R204 On 01/02/2018			Sell	97	0.00
R204 On 01/02/2018			Buy	153	0.00
R204 On 01/02/2018			Sell	153	0.00
R204 On 01/02/2018			Sell	309	0.00
R204 On 01/02/2018			Buy	309	0.00
R204 On 01/02/2018			Sell	390	0.00
R204 On 01/02/2018			Buy	390	0.00
R204 On 01/02/2018			Sell	390	0.00
R204 On 01/02/2018			Buy	390	0.00
<b>R207 Bond Future</b>					
R207 On 01/02/2018			Buy	8	0.00
R207 On 01/02/2018			Sell	8	0.00
R207 On 01/02/2018			Buy	8	0.00
R207 On 01/02/2018			Sell	8	0.00
R207 On 01/02/2018			Sell	36	0.00
R207 On 01/02/2018			Buy	36	0.00
R207 On 01/02/2018			Sell	36	0.00
R207 On 01/02/2018			Buy	36	0.00
R207 On 01/02/2018			Buy	664	0.00
R207 On 01/02/2018			Sell	664	0.00
R207 On 01/02/2018			Sell	664	0.00
R207 On 01/02/2018			Buy	664	0.00
<b>R209 Bond Future</b>					
R209 On 03/05/2018	9.75	Call	Buy	115	0.00
R209 On 03/05/2018	9.75	Call	Sell	115	0.00
R209 On 02/08/2018	9.66	Call	Buy	115	0.00
R209 On 02/08/2018	9.66	Call	Sell	115	0.00
R209 On 03/05/2018	10.22	Put	Sell	115	0.00
R209 On 03/05/2018	10.22	Put	Buy	115	0.00
R209 On 03/05/2018	10.73	Put	Buy	115	0.00

R209 On 03/05/2018	Bond Future	10.73	Put	Sell	115	0.00
R209 On 02/08/2018	Bond Future	10.84	Put	Buy	115	0.00
R209 On 02/08/2018	Bond Future	10.84	Put	Sell	115	0.00
R209 On 02/08/2018	Bond Future	10.21	Put	Sell	115	0.00
R209 On 02/08/2018	Bond Future	10.21	Put	Buy	115	0.00
R209 On 03/05/2018	Bond Future	9.75	Call	Buy	140	0.00
R209 On 03/05/2018	Bond Future	9.75	Call	Sell	140	0.00
R209 On 02/08/2018	Bond Future	9.66	Call	Buy	140	0.00
R209 On 02/08/2018	Bond Future	9.66	Call	Sell	140	0.00
R209 On 03/05/2018	Bond Future	10.22	Put	Sell	140	0.00
R209 On 03/05/2018	Bond Future	10.22	Put	Buy	140	0.00
R209 On 03/05/2018	Bond Future	10.73	Put	Buy	140	0.00
R209 On 03/05/2018	Bond Future	10.73	Put	Sell	140	0.00
R209 On 02/08/2018	Bond Future	10.84	Put	Buy	140	0.00
R209 On 02/08/2018	Bond Future	10.84	Put	Sell	140	0.00
R209 On 02/08/2018	Bond Future	10.21	Put	Sell	140	0.00
R209 On 02/08/2018	Bond Future	10.21	Put	Buy	140	0.00
R209 On 03/05/2018	Bond Future	9.75	Call	Buy	180	0.00
R209 On 03/05/2018	Bond Future	9.75	Call	Sell	180	0.00
R209 On 02/08/2018	Bond Future	9.66	Call	Buy	180	0.00
R209 On 02/08/2018	Bond Future	9.66	Call	Sell	180	0.00
R209 On 03/05/2018	Bond Future	10.22	Put	Buy	180	0.00
R209 On 03/05/2018	Bond Future	10.22	Put	Sell	180	0.00
R209 On 03/05/2018	Bond Future	10.73	Put	Sell	180	0.00
R209 On 03/05/2018	Bond Future	10.73	Put	Buy	180	0.00
R209 On 02/08/2018	Bond Future	10.84	Put	Buy	180	0.00
R209 On 02/08/2018	Bond Future	10.84	Put	Sell	180	0.00
R209 On 02/08/2018	Bond Future	10.21	Put	Sell	180	0.00
R209 On 02/08/2018	Bond Future	10.21	Put	Buy	180	0.00
R209 On 03/05/2018	Bond Future	9.75	Call	Buy	255	0.00
R209 On 03/05/2018	Bond Future	9.75	Call	Sell	255	0.00
R209 On 02/08/2018	Bond Future	9.66	Call	Buy	255	0.00
R209 On 02/08/2018	Bond Future	9.66	Call	Sell	255	0.00
R209 On 03/05/2018	Bond Future	10.22	Put	Sell	255	0.00
R209 On 03/05/2018	Bond Future	10.22	Put	Buy	255	0.00
R209 On 03/05/2018	Bond Future	10.73	Put	Buy	255	0.00
R209 On 03/05/2018	Bond Future	10.73	Put	Sell	255	0.00
R209 On 02/08/2018	Bond Future	10.84	Put	Sell	255	0.00
R209 On 02/08/2018	Bond Future	10.84	Put	Buy	255	0.00
R209 On 02/08/2018	Bond Future	10.21	Put	Sell	255	0.00
R209 On 02/08/2018	Bond Future	10.21	Put	Buy	255	0.00
R209 On 03/05/2018	Bond Future	9.75	Call	Buy	435	0.00
R209 On 03/05/2018	Bond Future	9.75	Call	Sell	435	0.00
R209 On 02/08/2018	Bond Future	9.66	Call	Sell	435	0.00
R209 On 02/08/2018	Bond Future	9.66	Call	Buy	435	0.00
R209 On 03/05/2018	Bond Future	10.22	Put	Buy	435	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/05/2018	10.22	Put	Sell	435	0.00
R209 On 03/05/2018	10.73	Put	Buy	435	0.00
R209 On 03/05/2018	10.73	Put	Sell	435	0.00
R209 On 02/08/2018	10.84	Put	Buy	435	0.00
R209 On 02/08/2018	10.84	Put	Sell	435	0.00
R209 On 02/08/2018	10.21	Put	Sell	435	0.00
R209 On 02/08/2018	10.21	Put	Buy	435	0.00
<b>R213 Bond Future</b>					
R213 On 01/02/2018			Buy	32	0.00
R213 On 01/02/2018			Sell	32	0.00
R213 On 01/02/2018			Sell	32	0.00
R213 On 01/02/2018			Buy	32	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>11,766</b>	<b>0.00</b>