



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 : 29/11/2017

TO DATE : 29/11/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 01/02/2018	Index Future		Buy	1	0.00
ALBI On 01/02/2018	Index Future		Sell	1	0.00
ALBI On 01/02/2018	Index Future		Buy	1	0.00
ALBI On 01/02/2018	Index Future		Sell	1	0.00
<b>I2038 Bond Future</b>					
2038 On 01/02/2018	Bond Future		Buy	35	0.00
2038 On 01/02/2018	Bond Future		Sell	35	0.00
2038 On 01/02/2018	Bond Future		Sell	35	0.00
2038 On 01/02/2018	Bond Future		Buy	35	0.00
<b>R186 Bond Future</b>					
R186 On 01/02/2018	Bond Future		Sell	4	0.00
R186 On 01/02/2018	Bond Future		Buy	4	0.00

R186 On 01/02/2018	Bond Future	Sell	6	0.00
R186 On 01/02/2018	Bond Future	Buy	6	0.00
R186 On 01/02/2018	Bond Future	Sell	10	0.00
R186 On 01/02/2018	Bond Future	Buy	10	0.00
R186 On 01/02/2018	Bond Future	Sell	11	0.00
R186 On 01/02/2018	Bond Future	Buy	11	0.00
R186 On 01/02/2018	Bond Future	Sell	12	0.00
R186 On 01/02/2018	Bond Future	Buy	12	0.00
R186 On 01/02/2018	Bond Future	Sell	13	0.00
R186 On 01/02/2018	Bond Future	Buy	13	0.00
R186 On 01/02/2018	Bond Future	Sell	20	0.00
R186 On 01/02/2018	Bond Future	Buy	20	0.00
R186 On 01/02/2018	Bond Future	Sell	29	0.00
R186 On 01/02/2018	Bond Future	Buy	29	0.00
R186 On 01/02/2018	Bond Future	Buy	38	0.00
R186 On 01/02/2018	Bond Future	Sell	38	0.00
R186 On 01/02/2018	Bond Future	Buy	47	0.00
R186 On 01/02/2018	Bond Future	Sell	47	0.00
R186 On 01/02/2018	Bond Future	Sell	50	0.00
R186 On 01/02/2018	Bond Future	Buy	50	0.00
R186 On 01/02/2018	Bond Future	Sell	59	0.00
R186 On 01/02/2018	Bond Future	Buy	59	0.00
R186 On 01/02/2018	Bond Future	Buy	75	0.00
R186 On 01/02/2018	Bond Future	Sell	75	0.00
R186 On 01/02/2018	Bond Future	Sell	103	0.00
R186 On 01/02/2018	Bond Future	Buy	103	0.00
R186 On 01/02/2018	Bond Future	Sell	109	0.00
R186 On 01/02/2018	Bond Future	Buy	109	0.00
R186 On 01/02/2018	Bond Future	Sell	152	0.00
R186 On 01/02/2018	Bond Future	Buy	152	0.00
R186 On 01/02/2018	Bond Future	Buy	174	0.00
R186 On 01/02/2018	Bond Future	Sell	174	0.00
R186 On 01/02/2018	Bond Future	Sell	198	0.00
R186 On 01/02/2018	Bond Future	Buy	198	0.00
R186 On 01/02/2018	Bond Future	Sell	238	0.00
R186 On 01/02/2018	Bond Future	Buy	238	0.00
R186 On 01/02/2018	Bond Future	Buy	334	0.00
R186 On 01/02/2018	Bond Future	Sell	334	0.00
R186 On 01/02/2018	Bond Future	Sell	380	0.00
R186 On 01/02/2018	Bond Future	Buy	380	0.00
R186 On 01/02/2018	Bond Future	Buy	580	0.00
R186 On 01/02/2018	Bond Future	Sell	580	0.00
R186 On 01/02/2018	Bond Future	Buy	721	0.00
R186 On 01/02/2018	Bond Future	Sell	721	0.00
R186 On 01/02/2018	Bond Future	Buy	754	0.00
R186 On 01/02/2018	Bond Future	Sell	754	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 01/02/2018	Bond Future		Buy	1,215	0.00
R186 On 01/02/2018	Bond Future		Sell	1,215	0.00
R186 On 01/02/2018	Bond Future		Sell	3,156	0.00
R186 On 01/02/2018	Bond Future		Buy	3,156	0.00
R186 On 01/02/2018	Bond Future		Buy	4,500	0.00
R186 On 01/02/2018	Bond Future		Sell	4,500	0.00
<b>R2030 Bond Future</b>					
2030 On 01/02/2018	Bond Future		Sell	15	0.00
2030 On 01/02/2018	Bond Future		Buy	15	0.00
2030 On 01/02/2018	Bond Future		Sell	15	0.00
2030 On 01/02/2018	Bond Future		Buy	15	0.00
<b>R2044 Bond Future</b>					
2044 On 01/02/2018	Bond Future		Buy	136	0.00
2044 On 01/02/2018	Bond Future		Sell	136	0.00
2044 On 01/02/2018	Bond Future		Sell	466	0.00
2044 On 01/02/2018	Bond Future		Buy	466	0.00
2044 On 01/02/2018	Bond Future		Buy	602	0.00
2044 On 01/02/2018	Bond Future		Sell	602	0.00
<b>R2048 Bond Future</b>					
R248 On 01/02/2018	Bond Future		Buy	9	0.00
R248 On 01/02/2018	Bond Future		Sell	9	0.00
<b>R207 Bond Future</b>					
R207 On 01/02/2018	Bond Future		Buy	10	0.00
R207 On 01/02/2018	Bond Future		Sell	10	0.00
R207 On 01/02/2018	Bond Future		Sell	10	0.00
R207 On 01/02/2018	Bond Future		Buy	10	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>14,323</b>	<b>0.00</b>