



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 : 16/01/2018

TO DATE : 16/01/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

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	2	0.00
GOVI On 01/02/2018	GOVI		Buy	2	0.00
GOVI On 01/02/2018	GOVI		Buy	2	0.00
GOVI On 01/02/2018	GOVI		Sell	2	0.00
GOVI On 01/02/2018	GOVI		Sell	4	0.00
GOVI On 01/02/2018	GOVI		Buy	4	0.00
GOVI On 01/02/2018	GOVI		Buy	6	0.00
GOVI On 01/02/2018	GOVI		Sell	6	0.00

I2025 Bond Future

2025 On 01/02/2018	Bond Future	Sell	2	0.00
2025 On 01/02/2018	Bond Future	Buy	2	0.00
2025 On 01/02/2018	Bond Future	Sell	2	0.00
2025 On 01/02/2018	Bond Future	Buy	2	0.00
2025 On 01/02/2018	Bond Future	Sell	3	0.00
2025 On 01/02/2018	Bond Future	Buy	3	0.00
2025 On 01/02/2018	Bond Future	Sell	5	0.00
2025 On 01/02/2018	Bond Future	Buy	5	0.00
2025 On 01/02/2018	Bond Future	Sell	5	0.00
2025 On 01/02/2018	Bond Future	Buy	5	0.00
2025 On 01/02/2018	Bond Future	Sell	14	0.00
2025 On 01/02/2018	Bond Future	Buy	14	0.00
2025 On 01/02/2018	Bond Future	Sell	37	0.00
2025 On 01/02/2018	Bond Future	Buy	37	0.00
2025 On 01/02/2018	Bond Future	Sell	68	0.00
2025 On 01/02/2018	Bond Future	Buy	68	0.00

I2050 Bond Future

2050 On 01/02/2018	Bond Future	Buy	1	0.00
2050 On 01/02/2018	Bond Future	Sell	1	0.00
2050 On 01/02/2018	Bond Future	Buy	1	0.00
2050 On 01/02/2018	Bond Future	Sell	1	0.00
2050 On 01/02/2018	Bond Future	Buy	1	0.00
2050 On 01/02/2018	Bond Future	Sell	1	0.00
2050 On 01/02/2018	Bond Future	Buy	2	0.00
2050 On 01/02/2018	Bond Future	Sell	2	0.00
2050 On 01/02/2018	Bond Future	Buy	2	0.00
2050 On 01/02/2018	Bond Future	Sell	2	0.00
2050 On 01/02/2018	Bond Future	Buy	4	0.00
2050 On 01/02/2018	Bond Future	Sell	4	0.00
2050 On 01/02/2018	Bond Future	Buy	5	0.00
2050 On 01/02/2018	Bond Future	Sell	5	0.00
2050 On 01/02/2018	Bond Future	Buy	5	0.00
2050 On 01/02/2018	Bond Future	Sell	5	0.00
2050 On 01/02/2018	Bond Future	Buy	6	0.00
2050 On 01/02/2018	Bond Future	Sell	6	0.00
2050 On 01/02/2018	Bond Future	Buy	8	0.00
2050 On 01/02/2018	Bond Future	Sell	8	0.00
2050 On 01/02/2018	Bond Future	Buy	10	0.00
2050 On 01/02/2018	Bond Future	Sell	10	0.00
2050 On 01/02/2018	Bond Future	Sell	44	0.00
2050 On 01/02/2018	Bond Future	Buy	44	0.00

New Inflation Linked Index

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

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 Bond Future						
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	8.00	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	8.40	Call	Sell	2	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Buy	2	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Sell	2	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Buy	2	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Sell	2	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Buy	2	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Sell	2	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Buy	2	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Buy	2	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Sell	2	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Buy	2	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Sell	2	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Buy	2	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Sell	2	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Buy	2	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Sell	2	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	5	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	5	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Sell	5	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Buy	5	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Buy	5	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Sell	5	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	11	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	11	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Sell	11	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Buy	11	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Buy	11	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Sell	11	0.00
R186 On 03/05/2018	Bond Future	8.00	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	8.40	Call	Sell	14	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Buy	14	0.00

R186 On 03/05/2018	Bond Future	8.85	Put	Buy	14	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Sell	14	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	18	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	18	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Sell	18	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Buy	18	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Buy	18	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Sell	18	0.00
R186 On 03/05/2018	Bond Future			Buy	35	0.00
R186 On 03/05/2018	Bond Future			Sell	35	0.00
R186 On 01/02/2018	Bond Future			Sell	45	0.00
R186 On 01/02/2018	Bond Future			Buy	45	0.00
R186 On 01/02/2018	Bond Future			Sell	45	0.00
R186 On 01/02/2018	Bond Future			Buy	45	0.00
R186 On 03/05/2018	Bond Future			Buy	53	0.00
R186 On 03/05/2018	Bond Future			Sell	53	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	63	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	63	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Sell	63	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Buy	63	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Buy	63	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Sell	63	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	79	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	79	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Sell	79	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Buy	79	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Buy	79	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Sell	79	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	95	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	95	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Sell	95	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Buy	95	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Buy	95	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Sell	95	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	98	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	98	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Sell	98	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Buy	98	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Buy	98	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Sell	98	0.00
R186 On 03/05/2018	Bond Future			Buy	99	0.00
R186 On 03/05/2018	Bond Future			Sell	99	0.00
R186 On 03/05/2018	Bond Future			Sell	125	0.00
R186 On 03/05/2018	Bond Future			Buy	125	0.00
R186 On 03/05/2018	Bond Future			Buy	125	0.00
R186 On 03/05/2018	Bond Future			Sell	125	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	163	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	163	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Sell	163	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Buy	163	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Buy	163	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Sell	163	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	166	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	166	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Sell	166	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Buy	166	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Buy	166	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Sell	166	0.00
R186 On 03/05/2018	Bond Future			Sell	240	0.00
R186 On 03/05/2018	Bond Future			Buy	240	0.00
R186 On 03/05/2018	Bond Future			Buy	240	0.00
R186 On 03/05/2018	Bond Future			Sell	240	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	305	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	305	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Sell	305	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Buy	305	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Buy	305	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Sell	305	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	332	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	332	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Sell	332	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Buy	332	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Buy	332	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Sell	332	0.00
R186 On 03/05/2018	Bond Future			Buy	374	0.00
R186 On 03/05/2018	Bond Future			Sell	374	0.00
R186 On 03/05/2018	Bond Future			Sell	471	0.00
R186 On 03/05/2018	Bond Future			Buy	471	0.00
R186 On 03/05/2018	Bond Future			Buy	471	0.00
R186 On 03/05/2018	Bond Future			Sell	471	0.00
R186 On 03/05/2018	Bond Future			Sell	631	0.00
R186 On 03/05/2018	Bond Future			Buy	631	0.00
R186 On 03/05/2018	Bond Future			Sell	686	0.00
R186 On 03/05/2018	Bond Future			Buy	686	0.00
R186 On 03/05/2018	Bond Future			Buy	756	0.00
R186 On 03/05/2018	Bond Future			Sell	756	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Sell	4,745	0.00
R186 On 03/05/2018	Bond Future	8.00	Call	Buy	4,745	0.00

R186 On 03/05/2018	Bond Future	8.40	Call	Sell	4,745	0.00
R186 On 03/05/2018	Bond Future	8.40	Call	Buy	4,745	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Buy	4,745	0.00
R186 On 03/05/2018	Bond Future	8.85	Put	Sell	4,745	0.00

R2023 Bond Future

R023 On 01/02/2018	Bond Future			Buy	77	0.00
R023 On 01/02/2018	Bond Future			Sell	77	0.00
R023 On 01/02/2018	Bond Future			Sell	77	0.00
R023 On 01/02/2018	Bond Future			Buy	77	0.00
R023 On 03/05/2018	Bond Future			Sell	80	0.00
R023 On 03/05/2018	Bond Future			Buy	80	0.00

R2032 Bond Future

2032 On 01/02/2018	Bond Future			Buy	6	0.00
2032 On 01/02/2018	Bond Future			Sell	6	0.00
2032 On 01/02/2018	Bond Future			Buy	16	0.00
2032 On 01/02/2018	Bond Future			Sell	16	0.00
2032 On 01/02/2018	Bond Future			Buy	25	0.00
2032 On 01/02/2018	Bond Future			Sell	25	0.00
2032 On 01/02/2018	Bond Future			Buy	30	0.00
2032 On 01/02/2018	Bond Future			Sell	30	0.00
2032 On 01/02/2018	Bond Future			Buy	38	0.00
2032 On 01/02/2018	Bond Future			Sell	38	0.00
2032 On 01/02/2018	Bond Future			Buy	51	0.00
2032 On 01/02/2018	Bond Future			Sell	51	0.00
2032 On 01/02/2018	Bond Future			Buy	51	0.00
2032 On 01/02/2018	Bond Future			Sell	51	0.00
2032 On 01/02/2018	Bond Future			Buy	68	0.00
2032 On 01/02/2018	Bond Future			Sell	68	0.00
2032 On 01/02/2018	Bond Future			Buy	74	0.00
2032 On 01/02/2018	Bond Future			Sell	74	0.00
2032 On 01/02/2018	Bond Future			Buy	78	0.00
2032 On 01/02/2018	Bond Future			Sell	78	0.00
2032 On 01/02/2018	Bond Future			Buy	78	0.00
2032 On 01/02/2018	Bond Future			Sell	78	0.00
2032 On 01/02/2018	Bond Future			Buy	84	0.00
2032 On 01/02/2018	Bond Future			Sell	84	0.00
2032 On 01/02/2018	Bond Future			Buy	89	0.00
2032 On 01/02/2018	Bond Future			Sell	89	0.00
2032 On 01/02/2018	Bond Future			Buy	220	0.00
2032 On 01/02/2018	Bond Future			Sell	220	0.00
2032 On 01/02/2018	Bond Future			Buy	231	0.00
2032 On 01/02/2018	Bond Future			Sell	231	0.00
2032 On 01/02/2018	Bond Future			Sell	384	0.00
2032 On 01/02/2018	Bond Future			Buy	384	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 01/02/2018	Bond Future		Sell	1,523	0.00
2032 On 01/02/2018	Bond Future		Buy	1,523	0.00
R204 Bond Future					
R204 On 01/02/2018	Bond Future		Sell	1	0.00
R204 On 01/02/2018	Bond Future		Sell	1	0.00
R204 On 01/02/2018	Bond Future		Buy	1	0.00
R204 On 01/02/2018	Bond Future		Buy	1	0.00
R204 On 01/02/2018	Bond Future		Buy	4	0.00
R204 On 01/02/2018	Bond Future		Sell	4	0.00
R204 On 01/02/2018	Bond Future		Buy	5	0.00
R204 On 01/02/2018	Bond Future		Sell	5	0.00
R204 On 01/02/2018	Bond Future		Sell	7	0.00
R204 On 01/02/2018	Bond Future		Buy	7	0.00
R204 On 01/02/2018	Bond Future		Buy	8	0.00
R204 On 01/02/2018	Bond Future		Sell	8	0.00
R204 On 01/02/2018	Bond Future		Buy	10	0.00
R204 On 01/02/2018	Bond Future		Sell	10	0.00
R204 On 01/02/2018	Bond Future		Sell	28	0.00
R204 On 01/02/2018	Bond Future		Buy	28	0.00
R204 On 01/02/2018	Bond Future		Sell	51	0.00
R204 On 01/02/2018	Bond Future		Buy	51	0.00
R204 On 01/02/2018	Bond Future		Sell	52	0.00
R204 On 01/02/2018	Bond Future		Buy	52	0.00
R204 On 01/02/2018	Bond Future		Sell	98	0.00
R204 On 01/02/2018	Bond Future		Buy	98	0.00
R204 On 01/02/2018	Bond Future		Buy	209	0.00
R204 On 01/02/2018	Bond Future		Sell	209	0.00
R2044 Bond Future					
2044 On 03/05/2018	Bond Future		Sell	55	0.00
2044 On 03/05/2018	Bond Future		Buy	55	0.00
2044 On 03/05/2018	Bond Future		Sell	177	0.00
2044 On 03/05/2018	Bond Future		Buy	177	0.00
2044 On 03/05/2018	Bond Future		Buy	232	0.00
2044 On 03/05/2018	Bond Future		Sell	232	0.00
R2048 Bond Future					
R248 On 01/02/2018	Bond Future		Buy	13	0.00
R248 On 01/02/2018	Bond Future		Sell	13	0.00
R248 On 01/02/2018	Bond Future		Buy	45	0.00

R248 On 01/02/2018	Bond Future	Sell	45	0.00
R248 On 01/02/2018	Bond Future	Buy	53	0.00
R248 On 01/02/2018	Bond Future	Sell	53	0.00
R248 On 01/02/2018	Bond Future	Buy	66	0.00
R248 On 01/02/2018	Bond Future	Sell	66	0.00
R248 On 01/02/2018	Bond Future	Buy	107	0.00
R248 On 01/02/2018	Bond Future	Sell	107	0.00
R248 On 01/02/2018	Bond Future	Buy	125	0.00
R248 On 01/02/2018	Bond Future	Sell	125	0.00
R248 On 01/02/2018	Bond Future	Buy	172	0.00
R248 On 01/02/2018	Bond Future	Sell	172	0.00
R248 On 01/02/2018	Bond Future	Buy	182	0.00
R248 On 01/02/2018	Bond Future	Sell	182	0.00
R248 On 01/02/2018	Bond Future	Buy	426	0.00
R248 On 01/02/2018	Bond Future	Sell	426	0.00
R248 On 01/02/2018	Bond Future	Buy	450	0.00
R248 On 01/02/2018	Bond Future	Sell	450	0.00
R248 On 01/02/2018	Bond Future	Sell	1,639	0.00
R248 On 01/02/2018	Bond Future	Buy	1,639	0.00

R208 Bond Futures

R208 On 03/05/2018	Bond Future	Buy	60	0.00
R208 On 03/05/2018	Bond Future	Sell	60	0.00
R208 On 03/05/2018	Bond Future	Buy	74	0.00
R208 On 03/05/2018	Bond Future	Sell	74	0.00
R208 On 03/05/2018	Bond Future	Buy	254	0.00
R208 On 03/05/2018	Bond Future	Sell	254	0.00
R208 On 03/05/2018	Bond Future	Sell	328	0.00
R208 On 03/05/2018	Bond Future	Buy	328	0.00

R212 Bond Future

R212 On 01/02/2018	Bond Future	Sell	2	0.00
R212 On 01/02/2018	Bond Future	Buy	2	0.00
R212 On 01/02/2018	Bond Future	Sell	2	0.00
R212 On 01/02/2018	Bond Future	Buy	2	0.00
R212 On 01/02/2018	Bond Future	Sell	3	0.00
R212 On 01/02/2018	Bond Future	Buy	3	0.00
R212 On 01/02/2018	Bond Future	Sell	4	0.00
R212 On 01/02/2018	Bond Future	Buy	4	0.00
R212 On 01/02/2018	Bond Future	Sell	4	0.00
R212 On 01/02/2018	Bond Future	Buy	4	0.00
R212 On 01/02/2018	Bond Future	Sell	4	0.00
R212 On 01/02/2018	Bond Future	Buy	4	0.00
R212 On 01/02/2018	Bond Future	Sell	5	0.00
R212 On 01/02/2018	Bond Future	Buy	5	0.00
R212 On 01/02/2018	Bond Future	Sell	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R212 On 01/02/2018	Bond Future		Buy	5	0.00
R212 On 01/02/2018	Bond Future		Sell	5	0.00
R212 On 01/02/2018	Bond Future		Buy	5	0.00
R212 On 01/02/2018	Bond Future		Sell	5	0.00
R212 On 01/02/2018	Bond Future		Buy	5	0.00
R212 On 01/02/2018	Bond Future		Buy	8	0.00
R212 On 01/02/2018	Bond Future		Sell	8	0.00
R212 On 01/02/2018	Bond Future		Sell	10	0.00
R212 On 01/02/2018	Bond Future		Buy	10	0.00
R212 On 01/02/2018	Bond Future		Buy	31	0.00
R212 On 01/02/2018	Bond Future		Sell	31	0.00
R213 Bond Future					
R213 On 03/05/2018	Bond Future		Sell	25	0.00
R213 On 03/05/2018	Bond Future		Buy	25	0.00
Grand Total for Daily Detailed Turnover:				31,270	0.00