



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 : 18/01/2018

TO DATE : 18/01/2018

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

ES33 Bond Future

ES33 On 01/02/2018	Bond Future		Buy	11	0.00
ES33 On 01/02/2018	Bond Future		Sell	11	0.00
ES33 On 03/05/2018	Bond Future		Sell	11	0.00
ES33 On 03/05/2018	Bond Future		Buy	11	0.00
ES33 On 01/02/2018	Bond Future		Buy	53	0.00
ES33 On 01/02/2018	Bond Future		Sell	53	0.00
ES33 On 03/05/2018	Bond Future		Sell	53	0.00
ES33 On 03/05/2018	Bond Future		Buy	53	0.00
ES33 On 01/02/2018	Bond Future		Buy	80	0.00
ES33 On 01/02/2018	Bond Future		Sell	80	0.00
ES33 On 03/05/2018	Bond Future		Sell	80	0.00
ES33 On 03/05/2018	Bond Future		Buy	80	0.00
ES33 On 01/02/2018	Bond Future		Buy	100	0.00
ES33 On 01/02/2018	Bond Future		Sell	100	0.00

ES33 On 03/05/2018	Bond Future	Sell	100	0.00
ES33 On 03/05/2018	Bond Future	Buy	100	0.00
ES33 On 01/02/2018	Bond Future	Buy	350	0.00
ES33 On 01/02/2018	Bond Future	Sell	350	0.00
ES33 On 03/05/2018	Bond Future	Sell	350	0.00
ES33 On 03/05/2018	Bond Future	Buy	350	0.00
ES33 On 01/02/2018	Bond Future	Buy	1,406	0.00
ES33 On 01/02/2018	Bond Future	Sell	1,406	0.00
ES33 On 03/05/2018	Bond Future	Sell	1,406	0.00
ES33 On 03/05/2018	Bond Future	Buy	1,406	0.00
ES33 On 01/02/2018	Bond Future	Sell	2,000	0.00
ES33 On 01/02/2018	Bond Future	Buy	2,000	0.00
ES33 On 03/05/2018	Bond Future	Sell	2,000	0.00
ES33 On 03/05/2018	Bond Future	Buy	2,000	0.00

ES42 Bond Future

ES42 On 01/02/2018	Bond Future	Buy	3	0.00
ES42 On 01/02/2018	Bond Future	Sell	3	0.00
ES42 On 01/02/2018	Bond Future	Buy	3	0.00
ES42 On 01/02/2018	Bond Future	Sell	3	0.00
ES42 On 03/05/2018	Bond Future	Sell	3	0.00
ES42 On 03/05/2018	Bond Future	Buy	3	0.00
ES42 On 03/05/2018	Bond Future	Sell	3	0.00
ES42 On 03/05/2018	Bond Future	Buy	3	0.00
ES42 On 01/02/2018	Bond Future	Buy	7	0.00
ES42 On 01/02/2018	Bond Future	Sell	7	0.00
ES42 On 01/02/2018	Bond Future	Buy	7	0.00
ES42 On 01/02/2018	Bond Future	Sell	7	0.00
ES42 On 03/05/2018	Bond Future	Sell	7	0.00
ES42 On 03/05/2018	Bond Future	Buy	7	0.00
ES42 On 03/05/2018	Bond Future	Sell	7	0.00
ES42 On 03/05/2018	Bond Future	Buy	7	0.00
ES42 On 01/02/2018	Bond Future	Buy	46	0.00
ES42 On 01/02/2018	Bond Future	Sell	46	0.00
ES42 On 03/05/2018	Bond Future	Sell	46	0.00
ES42 On 03/05/2018	Bond Future	Buy	46	0.00
ES42 On 01/02/2018	Bond Future	Buy	55	0.00
ES42 On 01/02/2018	Bond Future	Sell	55	0.00
ES42 On 03/05/2018	Bond Future	Sell	55	0.00
ES42 On 03/05/2018	Bond Future	Buy	55	0.00
ES42 On 01/02/2018	Bond Future	Buy	78	0.00
ES42 On 01/02/2018	Bond Future	Sell	78	0.00
ES42 On 03/05/2018	Bond Future	Sell	78	0.00
ES42 On 03/05/2018	Bond Future	Buy	78	0.00
ES42 On 01/02/2018	Bond Future	Buy	92	0.00
ES42 On 01/02/2018	Bond Future	Sell	92	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES42 On 03/05/2018	Bond Future		Sell	92	0.00
ES42 On 03/05/2018	Bond Future		Buy	92	0.00
ES42 On 01/02/2018	Bond Future		Buy	123	0.00
ES42 On 01/02/2018	Bond Future		Sell	123	0.00
ES42 On 03/05/2018	Bond Future		Sell	123	0.00
ES42 On 03/05/2018	Bond Future		Buy	123	0.00
ES42 On 01/02/2018	Bond Future		Buy	150	0.00
ES42 On 01/02/2018	Bond Future		Sell	150	0.00
ES42 On 01/02/2018	Bond Future		Buy	150	0.00
ES42 On 01/02/2018	Bond Future		Sell	150	0.00
ES42 On 03/05/2018	Bond Future		Sell	150	0.00
ES42 On 03/05/2018	Bond Future		Buy	150	0.00
ES42 On 03/05/2018	Bond Future		Sell	150	0.00
ES42 On 03/05/2018	Bond Future		Buy	150	0.00
ES42 On 01/02/2018	Bond Future		Buy	158	0.00
ES42 On 01/02/2018	Bond Future		Sell	158	0.00
ES42 On 03/05/2018	Bond Future		Sell	158	0.00
ES42 On 03/05/2018	Bond Future		Buy	158	0.00
ES42 On 01/02/2018	Bond Future		Buy	180	0.00
ES42 On 01/02/2018	Bond Future		Sell	180	0.00
ES42 On 03/05/2018	Bond Future		Sell	180	0.00
ES42 On 03/05/2018	Bond Future		Buy	180	0.00
ES42 On 01/02/2018	Bond Future		Buy	184	0.00
ES42 On 01/02/2018	Bond Future		Sell	184	0.00
ES42 On 03/05/2018	Bond Future		Sell	184	0.00
ES42 On 03/05/2018	Bond Future		Buy	184	0.00
ES42 On 01/02/2018	Bond Future		Buy	205	0.00
ES42 On 01/02/2018	Bond Future		Sell	205	0.00
ES42 On 03/05/2018	Bond Future		Sell	205	0.00
ES42 On 03/05/2018	Bond Future		Buy	205	0.00
ES42 On 01/02/2018	Bond Future		Buy	229	0.00
ES42 On 01/02/2018	Bond Future		Sell	229	0.00
ES42 On 03/05/2018	Bond Future		Sell	229	0.00
ES42 On 03/05/2018	Bond Future		Buy	229	0.00
ES42 On 01/02/2018	Bond Future		Buy	247	0.00
ES42 On 01/02/2018	Bond Future		Sell	247	0.00
ES42 On 03/05/2018	Bond Future		Sell	247	0.00
ES42 On 03/05/2018	Bond Future		Buy	247	0.00
ES42 On 01/02/2018	Bond Future		Buy	250	0.00
ES42 On 01/02/2018	Bond Future		Sell	250	0.00
ES42 On 01/02/2018	Bond Future		Buy	250	0.00
ES42 On 01/02/2018	Bond Future		Sell	250	0.00

ES42 On 03/05/2018	Bond Future	Sell	250	0.00
ES42 On 03/05/2018	Bond Future	Buy	250	0.00
ES42 On 03/05/2018	Bond Future	Sell	250	0.00
ES42 On 03/05/2018	Bond Future	Buy	250	0.00
ES42 On 01/02/2018	Bond Future	Buy	262	0.00
ES42 On 01/02/2018	Bond Future	Sell	262	0.00
ES42 On 03/05/2018	Bond Future	Sell	262	0.00
ES42 On 03/05/2018	Bond Future	Buy	262	0.00
ES42 On 01/02/2018	Bond Future	Buy	300	0.00
ES42 On 01/02/2018	Bond Future	Sell	300	0.00
ES42 On 03/05/2018	Bond Future	Sell	300	0.00
ES42 On 03/05/2018	Bond Future	Buy	300	0.00
ES42 On 01/02/2018	Bond Future	Buy	306	0.00
ES42 On 01/02/2018	Bond Future	Sell	306	0.00
ES42 On 03/05/2018	Bond Future	Sell	306	0.00
ES42 On 03/05/2018	Bond Future	Buy	306	0.00
ES42 On 01/02/2018	Bond Future	Buy	309	0.00
ES42 On 01/02/2018	Bond Future	Sell	309	0.00
ES42 On 03/05/2018	Bond Future	Sell	309	0.00
ES42 On 03/05/2018	Bond Future	Buy	309	0.00
ES42 On 01/02/2018	Bond Future	Buy	350	0.00
ES42 On 01/02/2018	Bond Future	Sell	350	0.00
ES42 On 03/05/2018	Bond Future	Sell	350	0.00
ES42 On 03/05/2018	Bond Future	Buy	350	0.00
ES42 On 01/02/2018	Bond Future	Buy	381	0.00
ES42 On 01/02/2018	Bond Future	Sell	381	0.00
ES42 On 03/05/2018	Bond Future	Sell	381	0.00
ES42 On 03/05/2018	Bond Future	Buy	381	0.00
ES42 On 01/02/2018	Bond Future	Buy	409	0.00
ES42 On 01/02/2018	Bond Future	Sell	409	0.00
ES42 On 03/05/2018	Bond Future	Sell	409	0.00
ES42 On 03/05/2018	Bond Future	Buy	409	0.00
ES42 On 01/02/2018	Bond Future	Buy	511	0.00
ES42 On 01/02/2018	Bond Future	Sell	511	0.00
ES42 On 03/05/2018	Bond Future	Sell	511	0.00
ES42 On 03/05/2018	Bond Future	Buy	511	0.00
ES42 On 01/02/2018	Bond Future	Buy	580	0.00
ES42 On 01/02/2018	Bond Future	Sell	580	0.00
ES42 On 03/05/2018	Bond Future	Sell	580	0.00
ES42 On 03/05/2018	Bond Future	Buy	580	0.00
ES42 On 01/02/2018	Bond Future	Buy	813	0.00
ES42 On 01/02/2018	Bond Future	Sell	813	0.00
ES42 On 03/05/2018	Bond Future	Sell	813	0.00
ES42 On 03/05/2018	Bond Future	Buy	813	0.00
ES42 On 01/02/2018	Bond Future	Buy	1,319	0.00
ES42 On 01/02/2018	Bond Future	Sell	1,319	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES42 On 03/05/2018	Bond Future		Sell	1,319	0.00
ES42 On 03/05/2018	Bond Future		Buy	1,319	0.00
ES42 On 01/02/2018	Bond Future		Sell	3,000	0.00
ES42 On 01/02/2018	Bond Future		Buy	3,000	0.00
ES42 On 03/05/2018	Bond Future		Sell	3,000	0.00
ES42 On 03/05/2018	Bond Future		Buy	3,000	0.00
ES42 On 01/02/2018	Bond Future		Sell	4,957	0.00
ES42 On 01/02/2018	Bond Future		Buy	4,957	0.00
ES42 On 03/05/2018	Bond Future		Sell	4,957	0.00
ES42 On 03/05/2018	Bond Future		Buy	4,957	0.00
Govi Total Return Index					
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		Buy	10	0.00
GOVI On 01/02/2018	GOVI		Sell	10	0.00
GOVI On 03/05/2018	GOVI		Sell	10	0.00
GOVI On 03/05/2018	GOVI		Buy	10	0.00
GOVI On 01/02/2018	GOVI		Buy	20	0.00
GOVI On 01/02/2018	GOVI		Sell	20	0.00
GOVI On 03/05/2018	GOVI		Sell	20	0.00
GOVI On 03/05/2018	GOVI		Buy	20	0.00
GOVI On 01/02/2018	GOVI		Buy	130	0.00
GOVI On 01/02/2018	GOVI		Sell	130	0.00
GOVI On 03/05/2018	GOVI		Sell	130	0.00
GOVI On 03/05/2018	GOVI		Buy	130	0.00
GOVI On 01/02/2018	GOVI		Sell	160	0.00
GOVI On 01/02/2018	GOVI		Buy	160	0.00
GOVI On 03/05/2018	GOVI		Sell	160	0.00
GOVI On 03/05/2018	GOVI		Buy	160	0.00
R186 Bond Future					
R186 On 03/05/2018	Bond Future		Sell	1,000	0.00
R186 On 03/05/2018	Bond Future		Buy	1,000	0.00
R2023 Bond Future					
R023 On 03/05/2018	Bond Future		Sell	15	0.00
R023 On 03/05/2018	Bond Future		Buy	15	0.00
R023 On 01/02/2018	Bond Future		Buy	7,500	0.00

R023 On 01/02/2018	Bond Future	Sell	7,500	0.00
R023 On 01/02/2018	Bond Future	Buy	13,000	0.00
R023 On 01/02/2018	Bond Future	Sell	13,000	0.00
R023 On 01/02/2018	Bond Future	Sell	20,500	0.00
R023 On 01/02/2018	Bond Future	Buy	20,500	0.00

R2030 Bond Future

2030 On 03/05/2018	Bond Future	Buy	20	0.00
2030 On 03/05/2018	Bond Future	Sell	20	0.00

R2035 Bond Future

R035 On 03/05/2018	Bond Future	Buy	9	0.00
R035 On 03/05/2018	Bond Future	Sell	9	0.00
R035 On 03/05/2018	Bond Future	Sell	9	0.00
R035 On 03/05/2018	Bond Future	Buy	9	0.00

R2037 Bond Future

2037 On 01/02/2018	Bond Future	Buy	107	0.00
2037 On 01/02/2018	Bond Future	Sell	107	0.00

R2044 Bond Future

2044 On 03/05/2018	Bond Future	Buy	18	0.00
2044 On 03/05/2018	Bond Future	Sell	18	0.00
2044 On 03/05/2018	Bond Future	Sell	18	0.00
2044 On 03/05/2018	Bond Future	Buy	18	0.00

R2048 Bond Future

R248 On 03/05/2018	Bond Future	Buy	8	0.00
R248 On 03/05/2018	Bond Future	Sell	8	0.00

R209 Bond Future

R209 On 01/02/2018	Bond Future	Sell	6	0.00
R209 On 01/02/2018	Bond Future	Buy	6	0.00
R209 On 01/02/2018	Bond Future	Sell	11	0.00
R209 On 01/02/2018	Bond Future	Buy	11	0.00
R209 On 01/02/2018	Bond Future	Buy	11	0.00
R209 On 01/02/2018	Bond Future	Sell	11	0.00
R209 On 01/02/2018	Bond Future	Sell	15	0.00
R209 On 01/02/2018	Bond Future	Buy	15	0.00
R209 On 01/02/2018	Bond Future	Buy	95	0.00
R209 On 01/02/2018	Bond Future	Sell	95	0.00
R209 On 01/02/2018	Bond Future	Sell	132	0.00
R209 On 01/02/2018	Bond Future	Buy	132	0.00
R209 On 01/02/2018	Bond Future	Sell	138	0.00
R209 On 01/02/2018	Bond Future	Buy	138	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 01/02/2018	Bond Future		Buy	166	0.00
R209 On 01/02/2018	Bond Future		Sell	166	0.00
R209 On 01/02/2018	Bond Future		Sell	206	0.00
R209 On 01/02/2018	Bond Future		Buy	206	0.00
R209 On 01/02/2018	Bond Future		Sell	221	0.00
R209 On 01/02/2018	Bond Future		Buy	221	0.00
R209 On 01/02/2018	Bond Future		Buy	788	0.00
R209 On 01/02/2018	Bond Future		Sell	788	0.00
R209 On 01/02/2018	Bond Future		Buy	1,049	0.00
R209 On 01/02/2018	Bond Future		Sell	1,049	0.00
R212 Bond Future					
R212 On 03/05/2018	Bond Future		Buy	1	0.00
R212 On 03/05/2018	Bond Future		Sell	1	0.00
R212 On 03/05/2018	Bond Future		Buy	4	0.00
R212 On 03/05/2018	Bond Future		Sell	4	0.00
R212 On 03/05/2018	Bond Future		Buy	6	0.00
R212 On 03/05/2018	Bond Future		Sell	6	0.00
R212 On 03/05/2018	Bond Future		Buy	9	0.00
R212 On 03/05/2018	Bond Future		Sell	9	0.00
R212 On 03/05/2018	Bond Future		Buy	20	0.00
R212 On 03/05/2018	Bond Future		Sell	20	0.00
R212 On 03/05/2018	Bond Future		Buy	22	0.00
R212 On 03/05/2018	Bond Future		Sell	22	0.00
R212 On 03/05/2018	Bond Future		Buy	30	0.00
R212 On 03/05/2018	Bond Future		Sell	30	0.00
R212 On 03/05/2018	Bond Future		Buy	31	0.00
R212 On 03/05/2018	Bond Future		Sell	31	0.00
R212 On 03/05/2018	Bond Future		Buy	33	0.00
R212 On 03/05/2018	Bond Future		Sell	33	0.00
R212 On 03/05/2018	Bond Future		Buy	44	0.00
R212 On 03/05/2018	Bond Future		Sell	44	0.00
R212 On 03/05/2018	Bond Future		Buy	94	0.00
R212 On 03/05/2018	Bond Future		Sell	94	0.00
R212 On 03/05/2018	Bond Future		Buy	137	0.00
R212 On 03/05/2018	Bond Future		Sell	137	0.00
R212 On 03/05/2018	Bond Future		Buy	241	0.00
R212 On 03/05/2018	Bond Future		Sell	241	0.00
R212 On 03/05/2018	Bond Future		Sell	672	0.00
R212 On 03/05/2018	Bond Future		Buy	672	0.00

Grand Total for Daily Detailed Turnover:

86,858

0.00