



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 : 05/10/2018

TO DATE : 05/10/2018

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

All Bond Index

ALBI On 01/11/2018	Index Future		Sell	2	0.00
ALBI On 01/11/2018	Index Future		Buy	2	0.00

New Inflation Linked Index

IGOV On 01/11/2018	Index Future		Buy	1	0.00
IGOV On 01/11/2018	Index Future		Sell	1	0.00
IGOV On 01/11/2018	Index Future		Sell	2	0.00
IGOV On 01/11/2018	Index Future		Buy	2	0.00

R186 Bond Future

R186 On 01/11/2018	Bond Future		Buy	5	0.00
R186 On 01/11/2018	Bond Future		Sell	5	0.00
R186 On 01/11/2018	Bond Future		Sell	5	0.00
R186 On 01/11/2018	Bond Future		Buy	5	0.00

R186 On 01/11/2018	Bond Future	Sell	5	0.00
R186 On 01/11/2018	Bond Future	Buy	5	0.00
R186 On 01/11/2018	Bond Future	Buy	10	0.00
R186 On 01/11/2018	Bond Future	Sell	10	0.00
R186 On 01/11/2018	Bond Future	Buy	10	0.00
R186 On 01/11/2018	Bond Future	Sell	10	0.00
R186 On 01/11/2018	Bond Future	Sell	15	0.00
R186 On 01/11/2018	Bond Future	Buy	15	0.00
R186 On 01/11/2018	Bond Future	Sell	18	0.00
R186 On 01/11/2018	Bond Future	Buy	18	0.00
R186 On 01/11/2018	Bond Future	Sell	18	0.00
R186 On 01/11/2018	Bond Future	Buy	18	0.00
R186 On 01/11/2018	Bond Future	Sell	171	0.00
R186 On 01/11/2018	Bond Future	Buy	171	0.00
R186 On 01/11/2018	Bond Future	Sell	171	0.00
R186 On 01/11/2018	Bond Future	Buy	171	0.00
R186 On 01/11/2018	Bond Future	Buy	230	0.00
R186 On 01/11/2018	Bond Future	Buy	230	0.00
R186 On 01/11/2018	Bond Future	Sell	230	0.00
R186 On 01/11/2018	Bond Future	Sell	230	0.00

R2023 Bond Future

R023 On 01/11/2018	Bond Future	Sell	500	0.00
R023 On 01/11/2018	Bond Future	Buy	500	0.00
R023 On 01/11/2018	Bond Future	Buy	500	0.00
R023 On 01/11/2018	Bond Future	Sell	500	0.00

R2044 Bond Future

2044 On 01/11/2018	Bond Future	Sell	5	0.00
2044 On 01/11/2018	Bond Future	Buy	5	0.00
2044 On 01/11/2018	Bond Future	Buy	5	0.00
2044 On 01/11/2018	Bond Future	Sell	5	0.00
2044 On 01/11/2018	Bond Future	Buy	22	0.00
2044 On 01/11/2018	Bond Future	Sell	22	0.00
2044 On 01/11/2018	Bond Future	Sell	44	0.00
2044 On 01/11/2018	Bond Future	Buy	44	0.00

R2048 Bond Future

R248 On 01/11/2018	Bond Future	Buy	22	0.00
R248 On 01/11/2018	Bond Future	Sell	22	0.00
R248 On 01/11/2018	Bond Future	Sell	45	0.00
R248 On 01/11/2018	Bond Future	Buy	45	0.00

R207 Bond Future

R207 On 01/11/2018	Bond Future	Sell	3	0.00
R207 On 01/11/2018	Bond Future	Buy	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 01/11/2018	Bond Future		Buy	3	0.00
R207 On 01/11/2018	Bond Future		Sell	3	0.00
R207 On 07/02/2019	Bond Future		Buy	16	0.00
R207 On 07/02/2019	Bond Future		Sell	16	0.00
R207 On 07/02/2019	Bond Future		Sell	22	0.00
R207 On 07/02/2019	Bond Future		Buy	22	0.00
R207 On 07/02/2019	Bond Future		Buy	24	0.00
R207 On 07/02/2019	Bond Future		Sell	24	0.00
R207 On 07/02/2019	Bond Future		Sell	40	0.00
R207 On 07/02/2019	Bond Future		Buy	40	0.00
R207 On 07/02/2019	Bond Future		Sell	62	0.00
R207 On 07/02/2019	Bond Future		Buy	62	0.00
R209 Bond Future					
R209 On 01/11/2018	Bond Future		Sell	23	0.00
R209 On 01/11/2018	Bond Future		Buy	23	0.00
R209 On 01/11/2018	Bond Future		Sell	277	0.00
R209 On 01/11/2018	Bond Future		Buy	277	0.00
R209 On 01/11/2018	Bond Future		Sell	300	0.00
R209 On 01/11/2018	Bond Future		Buy	300	0.00
Grand Total for Daily Detailed Turnover:				2,806	0.00