



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 : 18/10/2018

TO DATE : 18/10/2018

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

All Bond Index

| | | | | | |
|--------------------|--------------|--|------|---|------|
| ALBI On 01/11/2018 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 01/11/2018 | Index Future | | Sell | 1 | 0.00 |

Govi Total Return Index

| | | | | | |
|--------------------|------|--|------|----|------|
| GOVI On 01/11/2018 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 01/11/2018 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 01/11/2018 | GOVI | | Buy | 2 | 0.00 |
| GOVI On 01/11/2018 | GOVI | | Sell | 2 | 0.00 |
| GOVI On 01/11/2018 | GOVI | | Buy | 3 | 0.00 |
| GOVI On 01/11/2018 | GOVI | | Sell | 3 | 0.00 |
| GOVI On 01/11/2018 | GOVI | | Buy | 11 | 0.00 |
| GOVI On 01/11/2018 | GOVI | | Sell | 11 | 0.00 |
| GOVI On 07/02/2019 | GOVI | | Sell | 11 | 0.00 |
| GOVI On 07/02/2019 | GOVI | | Buy | 11 | 0.00 |

| | | | | |
|--------------------|------|------|-----|------|
| GOVI On 01/11/2018 | GOVI | Buy | 32 | 0.00 |
| GOVI On 01/11/2018 | GOVI | Sell | 32 | 0.00 |
| GOVI On 07/02/2019 | GOVI | Sell | 32 | 0.00 |
| GOVI On 07/02/2019 | GOVI | Buy | 32 | 0.00 |
| GOVI On 01/11/2018 | GOVI | Sell | 117 | 0.00 |
| GOVI On 01/11/2018 | GOVI | Buy | 117 | 0.00 |
| GOVI On 07/02/2019 | GOVI | Sell | 117 | 0.00 |
| GOVI On 07/02/2019 | GOVI | Buy | 117 | 0.00 |
| GOVI On 01/11/2018 | GOVI | Sell | 160 | 0.00 |
| GOVI On 01/11/2018 | GOVI | Buy | 160 | 0.00 |
| GOVI On 07/02/2019 | GOVI | Buy | 160 | 0.00 |
| GOVI On 07/02/2019 | GOVI | Sell | 160 | 0.00 |

I2046 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| 2046 On 01/11/2018 | Bond Future | Buy | 3 | 0.00 |
| 2046 On 01/11/2018 | Bond Future | Sell | 3 | 0.00 |
| 2046 On 01/11/2018 | Bond Future | Sell | 3 | 0.00 |
| 2046 On 01/11/2018 | Bond Future | Buy | 3 | 0.00 |
| 2046 On 01/11/2018 | Bond Future | Sell | 3 | 0.00 |
| 2046 On 01/11/2018 | Bond Future | Buy | 3 | 0.00 |
| 2046 On 01/11/2018 | Bond Future | Buy | 3 | 0.00 |
| 2046 On 01/11/2018 | Bond Future | Sell | 3 | 0.00 |
| 2046 On 01/11/2018 | Bond Future | Sell | 3 | 0.00 |
| 2046 On 01/11/2018 | Bond Future | Buy | 3 | 0.00 |
| 2046 On 01/11/2018 | Bond Future | Buy | 3 | 0.00 |
| 2046 On 01/11/2018 | Bond Future | Sell | 3 | 0.00 |
| 2046 On 07/02/2019 | Bond Future | Buy | 3 | 0.00 |
| 2046 On 07/02/2019 | Bond Future | Sell | 3 | 0.00 |
| 2046 On 07/02/2019 | Bond Future | Buy | 3 | 0.00 |
| 2046 On 07/02/2019 | Bond Future | Buy | 3 | 0.00 |
| 2046 On 07/02/2019 | Bond Future | Sell | 3 | 0.00 |
| 2046 On 07/02/2019 | Bond Future | Buy | 3 | 0.00 |
| 2046 On 07/02/2019 | Bond Future | Sell | 3 | 0.00 |
| 2046 On 07/02/2019 | Bond Future | Sell | 3 | 0.00 |
| 2046 On 07/02/2019 | Bond Future | Buy | 3 | 0.00 |
| 2046 On 07/02/2019 | Bond Future | Buy | 3 | 0.00 |
| 2046 On 07/02/2019 | Bond Future | Sell | 3 | 0.00 |
| 2046 On 07/02/2019 | Bond Future | Sell | 3 | 0.00 |
| 2046 On 01/11/2018 | Bond Future | Buy | 8 | 0.00 |
| 2046 On 01/11/2018 | Bond Future | Sell | 8 | 0.00 |
| 2046 On 01/11/2018 | Bond Future | Sell | 8 | 0.00 |
| 2046 On 01/11/2018 | Bond Future | Buy | 8 | 0.00 |
| 2046 On 07/02/2019 | Bond Future | Sell | 8 | 0.00 |
| 2046 On 07/02/2019 | Bond Future | Buy | 8 | 0.00 |
| 2046 On 07/02/2019 | Bond Future | Buy | 8 | 0.00 |
| 2046 On 07/02/2019 | Bond Future | Sell | 8 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| 2046 On 01/11/2018 | | | Sell | 17 | 0.00 |
| 2046 On 01/11/2018 | | | Buy | 17 | 0.00 |
| 2046 On 07/02/2019 | | | Buy | 17 | 0.00 |
| 2046 On 07/02/2019 | | | Sell | 17 | 0.00 |
| 2046 On 01/11/2018 | | | Buy | 2,442 | 0.00 |
| 2046 On 01/11/2018 | | | Sell | 2,442 | 0.00 |
| 2046 On 07/02/2019 | | | Sell | 2,442 | 0.00 |
| 2046 On 07/02/2019 | | | Buy | 2,442 | 0.00 |
| 2046 On 01/11/2018 | | | Buy | 3,542 | 0.00 |
| 2046 On 01/11/2018 | | | Sell | 3,542 | 0.00 |
| 2046 On 07/02/2019 | | | Sell | 3,542 | 0.00 |
| 2046 On 07/02/2019 | | | Buy | 3,542 | 0.00 |
| 2046 On 01/11/2018 | | | Buy | 6,001 | 0.00 |
| 2046 On 01/11/2018 | | | Sell | 6,001 | 0.00 |
| 2046 On 07/02/2019 | | | Sell | 6,001 | 0.00 |
| 2046 On 07/02/2019 | | | Buy | 6,001 | 0.00 |

I2050 Bond Future

| | | | | | |
|--------------------|--|--|------|-------|------|
| 2050 On 01/11/2018 | | | Sell | 2 | 0.00 |
| 2050 On 01/11/2018 | | | Buy | 2 | 0.00 |
| 2050 On 01/11/2018 | | | Sell | 2 | 0.00 |
| 2050 On 01/11/2018 | | | Buy | 2 | 0.00 |
| 2050 On 07/02/2019 | | | Sell | 2 | 0.00 |
| 2050 On 07/02/2019 | | | Buy | 2 | 0.00 |
| 2050 On 07/02/2019 | | | Sell | 2 | 0.00 |
| 2050 On 07/02/2019 | | | Buy | 2 | 0.00 |
| 2050 On 01/11/2018 | | | Buy | 128 | 0.00 |
| 2050 On 01/11/2018 | | | Sell | 128 | 0.00 |
| 2050 On 07/02/2019 | | | Sell | 128 | 0.00 |
| 2050 On 07/02/2019 | | | Buy | 128 | 0.00 |
| 2050 On 01/11/2018 | | | Buy | 2,485 | 0.00 |
| 2050 On 01/11/2018 | | | Sell | 2,485 | 0.00 |
| 2050 On 07/02/2019 | | | Sell | 2,485 | 0.00 |
| 2050 On 07/02/2019 | | | Buy | 2,485 | 0.00 |
| 2050 On 01/11/2018 | | | Buy | 2,615 | 0.00 |
| 2050 On 01/11/2018 | | | Sell | 2,615 | 0.00 |
| 2050 On 07/02/2019 | | | Sell | 2,615 | 0.00 |
| 2050 On 07/02/2019 | | | Buy | 2,615 | 0.00 |

New Inflation Linked Index

| | | | | | | |
|--------------------|--|--|--------------|-----|-----|------|
| IGOV On 01/11/2018 | | | Index Future | Buy | 414 | 0.00 |
|--------------------|--|--|--------------|-----|-----|------|

| | | | | |
|--------------------|--------------|------|-----|------|
| IGOV On 01/11/2018 | Index Future | Sell | 414 | 0.00 |
| IGOV On 07/02/2019 | Index Future | Buy | 414 | 0.00 |
| IGOV On 07/02/2019 | Index Future | Sell | 414 | 0.00 |

R202 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R202 On 01/11/2018 | Bond Future | Buy | 53 | 0.00 |
| R202 On 01/11/2018 | Bond Future | Sell | 53 | 0.00 |
| R202 On 07/02/2019 | Bond Future | Sell | 53 | 0.00 |
| R202 On 07/02/2019 | Bond Future | Buy | 53 | 0.00 |
| R202 On 01/11/2018 | Bond Future | Buy | 79 | 0.00 |
| R202 On 01/11/2018 | Bond Future | Sell | 79 | 0.00 |
| R202 On 07/02/2019 | Bond Future | Sell | 79 | 0.00 |
| R202 On 07/02/2019 | Bond Future | Buy | 79 | 0.00 |
| R202 On 01/11/2018 | Bond Future | Sell | 94 | 0.00 |
| R202 On 01/11/2018 | Bond Future | Buy | 94 | 0.00 |
| R202 On 07/02/2019 | Bond Future | Sell | 94 | 0.00 |
| R202 On 07/02/2019 | Bond Future | Buy | 94 | 0.00 |
| R202 On 01/11/2018 | Bond Future | Buy | 598 | 0.00 |
| R202 On 01/11/2018 | Bond Future | Sell | 598 | 0.00 |
| R202 On 07/02/2019 | Bond Future | Sell | 598 | 0.00 |
| R202 On 07/02/2019 | Bond Future | Buy | 598 | 0.00 |
| R202 On 01/11/2018 | Bond Future | Buy | 5,026 | 0.00 |
| R202 On 01/11/2018 | Bond Future | Sell | 5,026 | 0.00 |
| R202 On 07/02/2019 | Bond Future | Sell | 5,026 | 0.00 |
| R202 On 07/02/2019 | Bond Future | Buy | 5,026 | 0.00 |
| R202 On 01/11/2018 | Bond Future | Buy | 5,850 | 0.00 |
| R202 On 01/11/2018 | Bond Future | Sell | 5,850 | 0.00 |
| R202 On 07/02/2019 | Bond Future | Sell | 5,850 | 0.00 |
| R202 On 07/02/2019 | Bond Future | Buy | 5,850 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| 2030 On 01/11/2018 | Bond Future | Buy | 3 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | Sell | 3 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | Buy | 8 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | Sell | 8 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | Buy | 11 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | Sell | 11 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | Buy | 11 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | Sell | 11 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | Buy | 16 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | Sell | 16 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | Buy | 17 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | Sell | 17 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | Buy | 19 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | Sell | 19 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | Buy | 20 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| 2030 On 01/11/2018 | Bond Future | | Sell | 20 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Buy | 20 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Sell | 20 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Buy | 26 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Sell | 26 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Buy | 28 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Sell | 28 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Buy | 29 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Sell | 29 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Buy | 33 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Sell | 33 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Buy | 33 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Sell | 33 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Buy | 50 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Sell | 50 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Buy | 78 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Sell | 78 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Buy | 101 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Sell | 101 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Buy | 111 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Sell | 111 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Buy | 182 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Sell | 182 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Buy | 200 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Sell | 200 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Buy | 321 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Sell | 321 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Buy | 583 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Sell | 583 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Buy | 1,900 | 0.00 |
| 2030 On 01/11/2018 | Bond Future | | Sell | 1,900 | 0.00 |
| R2037 Bond Future | | | | | |
| 2037 On 01/11/2018 | Bond Future | | Buy | 29 | 0.00 |
| 2037 On 01/11/2018 | Bond Future | | Sell | 29 | 0.00 |
| R2044 Bond Future | | | | | |
| 2044 On 01/11/2018 | Bond Future | | Sell | 30 | 0.00 |
| 2044 On 01/11/2018 | Bond Future | | Buy | 30 | 0.00 |
| R2048 Bond Future | | | | | |

| | | | | |
|--------------------|-------------|------|-------|------|
| R248 On 01/11/2018 | Bond Future | Sell | 25 | 0.00 |
| R248 On 01/11/2018 | Bond Future | Buy | 25 | 0.00 |
| R248 On 01/11/2018 | Bond Future | Sell | 38 | 0.00 |
| R248 On 01/11/2018 | Bond Future | Buy | 38 | 0.00 |
| R248 On 01/11/2018 | Bond Future | Sell | 60 | 0.00 |
| R248 On 01/11/2018 | Bond Future | Buy | 60 | 0.00 |
| R248 On 01/11/2018 | Bond Future | Sell | 353 | 0.00 |
| R248 On 01/11/2018 | Bond Future | Buy | 353 | 0.00 |
| R248 On 01/11/2018 | Bond Future | Sell | 771 | 0.00 |
| R248 On 01/11/2018 | Bond Future | Buy | 771 | 0.00 |
| R248 On 01/11/2018 | Bond Future | Buy | 1,247 | 0.00 |
| R248 On 01/11/2018 | Bond Future | Sell | 1,247 | 0.00 |

R208 Bond Futures

| | | | | |
|--------------------|-------------|------|-----|------|
| R208 On 01/11/2018 | Bond Future | Buy | 136 | 0.00 |
| R208 On 01/11/2018 | Bond Future | Sell | 136 | 0.00 |
| R208 On 01/11/2018 | Bond Future | Buy | 136 | 0.00 |
| R208 On 01/11/2018 | Bond Future | Sell | 136 | 0.00 |

R209 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R209 On 01/11/2018 | Bond Future | Sell | 10 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Buy | 10 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Sell | 28 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Buy | 28 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Sell | 31 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Buy | 31 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Sell | 91 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Buy | 91 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Sell | 118 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Buy | 118 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Sell | 502 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Buy | 502 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Buy | 571 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Sell | 571 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Sell | 1,420 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Buy | 1,420 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Sell | 2,960 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Buy | 2,960 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Sell | 3,331 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Buy | 3,331 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Sell | 7,920 | 0.00 |
| R209 On 01/11/2018 | Bond Future | Buy | 7,920 | 0.00 |

R214 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R214 On 01/11/2018 | Bond Future | Sell | 400 | 0.00 |
| R214 On 01/11/2018 | Bond Future | Buy | 400 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|--------|-----|----------|------------------|-------------|
| R214 On 07/02/2019 Bond Future | | | Buy | 400 | 0.00 |
| R214 On 07/02/2019 Bond Future | | | Sell | 400 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 83,818 | 0.00 |