



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 : 01/04/2019

TO DATE : 01/04/2019

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

All Bond Index

| | | | | | |
|--------------------|--------------|--|------|----|------|
| ALBI On 01/08/2019 | Index Future | | Buy | 12 | 0.00 |
| ALBI On 01/08/2019 | Index Future | | Sell | 12 | 0.00 |
| ALBI On 01/08/2019 | Index Future | | Buy | 12 | 0.00 |
| ALBI On 01/08/2019 | Index Future | | Sell | 12 | 0.00 |

Govi Total Return Index

| | | | | | |
|--------------------|------|--|------|---|------|
| GOVI On 02/05/2019 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 02/05/2019 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 02/05/2019 | GOVI | | Buy | 2 | 0.00 |
| GOVI On 02/05/2019 | GOVI | | Sell | 2 | 0.00 |
| GOVI On 02/05/2019 | GOVI | | Sell | 2 | 0.00 |
| GOVI On 02/05/2019 | GOVI | | Buy | 2 | 0.00 |
| GOVI On 02/05/2019 | GOVI | | Buy | 2 | 0.00 |
| GOVI On 02/05/2019 | GOVI | | Sell | 2 | 0.00 |

| | | | | |
|--------------------|------|------|---|------|
| GOVI On 01/08/2019 | GOVI | Sell | 2 | 0.00 |
| GOVI On 01/08/2019 | GOVI | Buy | 2 | 0.00 |

I2050 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| 2050 On 02/05/2019 | Bond Future | Sell | 33 | 0.00 |
| 2050 On 02/05/2019 | Bond Future | Buy | 33 | 0.00 |

New Inflation Linked Index

| | | | | |
|--------------------|--------------|------|---|------|
| IGOV On 01/08/2019 | Index Future | Buy | 5 | 0.00 |
| IGOV On 01/08/2019 | Index Future | Sell | 5 | 0.00 |
| IGOV On 01/08/2019 | Index Future | Buy | 5 | 0.00 |
| IGOV On 01/08/2019 | Index Future | Sell | 5 | 0.00 |

R186 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| R186 On 02/05/2019 | Bond Future | Buy | 1 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 1 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy | 1 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 1 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy | 2 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 2 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy | 2 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 2 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy | 2 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 2 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy | 2 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 2 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy | 2 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 2 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy | 3 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 3 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy | 3 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 3 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy | 3 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 3 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy | 4 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 4 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy | 4 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 4 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy | 5 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 5 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy | 5 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 5 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy | 6 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 6 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Sell | 7 | 0.00 |
| R186 On 02/05/2019 | Bond Future | Buy | 7 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|-------------|-----|----------|------------------|------|
| R186 On 02/05/2019 | Bond Future | | Buy | 7 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 7 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 7 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 7 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 8 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 8 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 9 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 9 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 9 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 9 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 14 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 14 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 15 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 15 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 15 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 15 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 16 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 16 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 17 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 17 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 18 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 18 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 18 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 18 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 19 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 19 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 20 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 20 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 21 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 21 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 21 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 21 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 22 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 22 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 22 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 22 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 23 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 23 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 24 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 24 | 0.00 |
| R186 On 01/08/2019 | Bond Future | | Buy | 25 | 0.00 |
| R186 On 01/08/2019 | Bond Future | | Sell | 25 | 0.00 |

| | | | | | | |
|--------------------|-------------|------|-----|------|----|------|
| R186 On 01/08/2019 | Bond Future | | | Buy | 25 | 0.00 |
| R186 On 01/08/2019 | Bond Future | | | Sell | 25 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Buy | 26 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Sell | 26 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Buy | 26 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Sell | 26 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Sell | 29 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Buy | 29 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Buy | 29 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Sell | 29 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Buy | 30 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Sell | 30 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Buy | 32 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Sell | 32 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Buy | 33 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Sell | 33 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Buy | 35 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Sell | 35 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Buy | 35 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Sell | 35 | 0.00 |
| R186 On 02/05/2019 | Bond Future | 8.70 | Put | Sell | 41 | 0.00 |
| R186 On 02/05/2019 | Bond Future | 8.70 | Put | Buy | 41 | 0.00 |
| R186 On 02/05/2019 | Bond Future | 8.90 | Put | Buy | 44 | 0.00 |
| R186 On 02/05/2019 | Bond Future | 8.90 | Put | Sell | 44 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Buy | 45 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Sell | 45 | 0.00 |
| R186 On 01/08/2019 | Bond Future | | | Sell | 50 | 0.00 |
| R186 On 01/08/2019 | Bond Future | | | Buy | 50 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Buy | 51 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Sell | 51 | 0.00 |
| R186 On 02/05/2019 | Bond Future | 8.70 | Put | Sell | 54 | 0.00 |
| R186 On 02/05/2019 | Bond Future | 8.70 | Put | Buy | 54 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Buy | 55 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Sell | 55 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Buy | 60 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Sell | 60 | 0.00 |
| R186 On 02/05/2019 | Bond Future | 8.90 | Put | Buy | 60 | 0.00 |
| R186 On 02/05/2019 | Bond Future | 8.90 | Put | Sell | 60 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Buy | 63 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Sell | 63 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Buy | 66 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Sell | 66 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Buy | 74 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Sell | 74 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Buy | 75 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | | Sell | 75 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| R186 On 02/05/2019 | | | Buy | 77 | 0.00 |
| R186 On 02/05/2019 | | | Sell | 77 | 0.00 |
| R186 On 02/05/2019 | | | Buy | 92 | 0.00 |
| R186 On 02/05/2019 | | | Sell | 92 | 0.00 |
| R186 On 02/05/2019 | | | Buy | 97 | 0.00 |
| R186 On 02/05/2019 | | | Sell | 97 | 0.00 |
| R186 On 02/05/2019 | | | Buy | 100 | 0.00 |
| R186 On 02/05/2019 | | | Sell | 100 | 0.00 |
| R186 On 02/05/2019 | | | Buy | 100 | 0.00 |
| R186 On 02/05/2019 | | | Sell | 100 | 0.00 |
| R186 On 02/05/2019 | | | Buy | 100 | 0.00 |
| R186 On 02/05/2019 | | | Sell | 100 | 0.00 |
| R186 On 02/05/2019 | | | Buy | 102 | 0.00 |
| R186 On 02/05/2019 | | | Sell | 102 | 0.00 |
| R186 On 02/05/2019 | | | Buy | 107 | 0.00 |
| R186 On 02/05/2019 | | | Sell | 107 | 0.00 |
| R186 On 02/05/2019 | | | Buy | 112 | 0.00 |
| R186 On 02/05/2019 | | | Sell | 112 | 0.00 |
| R186 On 02/05/2019 | | | Buy | 115 | 0.00 |
| R186 On 02/05/2019 | | | Sell | 115 | 0.00 |
| R186 On 02/05/2019 | 8.70 | Put | Sell | 126 | 0.00 |
| R186 On 02/05/2019 | 8.70 | Put | Buy | 126 | 0.00 |
| R186 On 02/05/2019 | 8.90 | Put | Buy | 134 | 0.00 |
| R186 On 02/05/2019 | 8.90 | Put | Sell | 134 | 0.00 |
| R186 On 02/05/2019 | 8.70 | Put | Sell | 136 | 0.00 |
| R186 On 02/05/2019 | 8.70 | Put | Buy | 136 | 0.00 |
| R186 On 02/05/2019 | | | Buy | 143 | 0.00 |
| R186 On 02/05/2019 | | | Sell | 143 | 0.00 |
| R186 On 02/05/2019 | 8.90 | Put | Buy | 144 | 0.00 |
| R186 On 02/05/2019 | 8.90 | Put | Sell | 144 | 0.00 |
| R186 On 02/05/2019 | | | Buy | 152 | 0.00 |
| R186 On 02/05/2019 | | | Sell | 152 | 0.00 |
| R186 On 02/05/2019 | 8.70 | Put | Sell | 169 | 0.00 |
| R186 On 02/05/2019 | 8.70 | Put | Buy | 169 | 0.00 |
| R186 On 02/05/2019 | 8.90 | Put | Buy | 180 | 0.00 |
| R186 On 02/05/2019 | 8.90 | Put | Sell | 180 | 0.00 |
| R186 On 02/05/2019 | | | Buy | 181 | 0.00 |
| R186 On 02/05/2019 | | | Sell | 181 | 0.00 |
| R186 On 02/05/2019 | | | Buy | 193 | 0.00 |
| R186 On 02/05/2019 | | | Sell | 193 | 0.00 |
| R186 On 02/05/2019 | | | Buy | 193 | 0.00 |
| R186 On 02/05/2019 | | | Sell | 193 | 0.00 |

| | | | | | | |
|--------------------|-------------|------|------|-------|-------|------|
| R186 On 02/05/2019 | Bond Future | | Sell | 241 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | | Buy | 241 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | | Sell | 388 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | | Buy | 388 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | | Buy | 720 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | | Sell | 720 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | | Buy | 808 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | | Sell | 808 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | 8.90 | Put | Buy | 1,304 | 0.00 |
| R186 On 02/05/2019 | Bond Future | 8.90 | Put | Sell | 1,304 | 0.00 |
| R186 On 02/05/2019 | Bond Future | 8.70 | Put | Sell | 1,391 | 0.00 |
| R186 On 02/05/2019 | Bond Future | 8.70 | Put | Buy | 1,391 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 2,153 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | | Sell | 2,153 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | 8.70 | Put | Sell | 2,233 | 0.00 |
| R186 On 02/05/2019 | Bond Future | 8.70 | Put | Buy | 2,233 | 0.00 |
| R186 On 02/05/2019 | Bond Future | 8.90 | Put | Buy | 2,284 | 0.00 |
| R186 On 02/05/2019 | Bond Future | 8.90 | Put | Sell | 2,284 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Buy | 2,290 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | | Sell | 2,290 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | | Sell | 2,500 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | | Buy | 2,500 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | | Buy | 2,500 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | | Sell | 2,500 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | | Buy | 2,535 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | | Sell | 2,535 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | 8.90 | Put | Sell | 4,150 | 0.00 |
| R186 On 02/05/2019 | Bond Future | 8.90 | Put | Buy | 4,150 | 0.00 |
| R186 On 02/05/2019 | Bond Future | 8.70 | Put | Sell | 4,150 | 0.00 |
| R186 On 02/05/2019 | Bond Future | 8.70 | Put | Buy | 4,150 | 0.00 |
| R186 On 02/05/2019 | Bond Future | | Sell | 8,000 | 0.00 | |
| R186 On 02/05/2019 | Bond Future | | Buy | 8,000 | 0.00 | |

R2032 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-----|------|
| 2032 On 02/05/2019 | Bond Future | | Buy | 41 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | | Sell | 41 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | | Buy | 73 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | | Sell | 73 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | | Sell | 114 | 0.00 |
| 2032 On 02/05/2019 | Bond Future | | Buy | 114 | 0.00 |

R2044 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| 2044 On 02/05/2019 | Bond Future | | Buy | 6 | 0.00 |
| 2044 On 02/05/2019 | Bond Future | | Sell | 6 | 0.00 |
| 2044 On 02/05/2019 | Bond Future | | Buy | 31 | 0.00 |
| 2044 On 02/05/2019 | Bond Future | | Sell | 31 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|-------------------------------------------------|-------------|-----|----------|------------------|-------------|
| 2044 On 02/05/2019 | Bond Future | | Buy | 37 | 0.00 |
| 2044 On 02/05/2019 | Bond Future | | Sell | 37 | 0.00 |
| R2048 Bond Future | | | | | |
| R248 On 02/05/2019 | Bond Future | | Sell | 100 | 0.00 |
| R248 On 02/05/2019 | Bond Future | | Buy | 100 | 0.00 |
| R248 On 02/05/2019 | Bond Future | | Sell | 100 | 0.00 |
| R248 On 02/05/2019 | Bond Future | | Buy | 100 | 0.00 |
| R248 On 02/05/2019 | Bond Future | | Buy | 100 | 0.00 |
| R248 On 02/05/2019 | Bond Future | | Sell | 100 | 0.00 |
| R248 On 02/05/2019 | Bond Future | | Sell | 100 | 0.00 |
| R248 On 02/05/2019 | Bond Future | | Buy | 100 | 0.00 |
| R207 Bond Future | | | | | |
| R207 On 02/05/2019 | Bond Future | | Buy | 2 | 0.00 |
| R207 On 02/05/2019 | Bond Future | | Sell | 2 | 0.00 |
| R207 On 02/05/2019 | Bond Future | | Sell | 2 | 0.00 |
| R207 On 02/05/2019 | Bond Future | | Buy | 2 | 0.00 |
| R207 On 02/05/2019 | Bond Future | | Sell | 2 | 0.00 |
| R207 On 02/05/2019 | Bond Future | | Buy | 2 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 02/05/2019 | Bond Future | | Buy | 3 | 0.00 |
| R209 On 02/05/2019 | Bond Future | | Sell | 3 | 0.00 |
| R209 On 02/05/2019 | Bond Future | | Buy | 6 | 0.00 |
| R209 On 02/05/2019 | Bond Future | | Sell | 6 | 0.00 |
| R209 On 02/05/2019 | Bond Future | | Buy | 7 | 0.00 |
| R209 On 02/05/2019 | Bond Future | | Sell | 7 | 0.00 |
| R209 On 02/05/2019 | Bond Future | | Buy | 52 | 0.00 |
| R209 On 02/05/2019 | Bond Future | | Sell | 52 | 0.00 |
| R209 On 02/05/2019 | Bond Future | | Buy | 68 | 0.00 |
| R209 On 02/05/2019 | Bond Future | | Sell | 68 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 42,760 | 0.00 |