



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/01/2019

TO DATE : 10/01/2019

---

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

---

#### I2038 Bond Future

2038 On 07/02/2019	Bond Future		Sell	70	0.00
2038 On 07/02/2019	Bond Future		Buy	70	0.00
2038 On 07/02/2019	Bond Future		Sell	190	0.00
2038 On 07/02/2019	Bond Future		Buy	190	0.00
2038 On 07/02/2019	Bond Future		Sell	340	0.00
2038 On 07/02/2019	Bond Future		Buy	340	0.00
2038 On 07/02/2019	Bond Future		Buy	600	0.00
2038 On 07/02/2019	Bond Future		Sell	600	0.00

#### R186 Bond Future

R186 On 07/02/2019	Bond Future		Buy	17	0.00
R186 On 07/02/2019	Bond Future		Sell	17	0.00
R186 On 07/02/2019	Bond Future		Buy	49	0.00
R186 On 07/02/2019	Bond Future		Sell	49	0.00

R186 On 07/02/2019	Bond Future	Buy	60	0.00
R186 On 07/02/2019	Bond Future	Sell	60	0.00
R186 On 07/02/2019	Bond Future	Buy	62	0.00
R186 On 07/02/2019	Bond Future	Sell	62	0.00
R186 On 07/02/2019	Bond Future	Buy	92	0.00
R186 On 07/02/2019	Bond Future	Sell	92	0.00
R186 On 07/02/2019	Bond Future	Sell	1,000	0.00
R186 On 07/02/2019	Bond Future	Buy	1,000	0.00
R186 On 07/02/2019	Bond Future	Buy	1,720	0.00
R186 On 07/02/2019	Bond Future	Sell	1,720	0.00
R186 On 07/02/2019	Bond Future	Buy	2,000	0.00
R186 On 07/02/2019	Bond Future	Sell	2,000	0.00
R186 On 07/02/2019	Bond Future	Buy	2,000	0.00
R186 On 07/02/2019	Bond Future	Sell	2,000	0.00
R186 On 07/02/2019	Bond Future	Buy	2,000	0.00
R186 On 07/02/2019	Bond Future	Sell	2,000	0.00

**R2048 Bond Future**

R248 On 02/05/2019	Bond Future	Buy	3	0.00
R248 On 02/05/2019	Bond Future	Sell	3	0.00
R248 On 02/05/2019	Bond Future	Buy	3	0.00
R248 On 02/05/2019	Bond Future	Sell	3	0.00

**R208 Bond Futures**

R208 On 07/02/2019	Bond Future	Sell	24	0.00
R208 On 07/02/2019	Bond Future	Buy	24	0.00
R208 On 07/02/2019	Bond Future	Sell	42	0.00
R208 On 07/02/2019	Bond Future	Buy	42	0.00
R208 On 07/02/2019	Bond Future	Sell	82	0.00
R208 On 07/02/2019	Bond Future	Buy	82	0.00
R208 On 07/02/2019	Bond Future	Buy	148	0.00
R208 On 07/02/2019	Bond Future	Sell	148	0.00

**R209 Bond Future**

R209 On 07/02/2019	Bond Future	Sell	4	0.00
R209 On 07/02/2019	Bond Future	Buy	4	0.00
R209 On 07/02/2019	Bond Future	Sell	8	0.00
R209 On 07/02/2019	Bond Future	Buy	8	0.00
R209 On 07/02/2019	Bond Future	Sell	12	0.00
R209 On 07/02/2019	Bond Future	Buy	12	0.00

**Grand Total for Daily Detailed Turnover:**

**10,526 0.00**