



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 : 19/02/2019

TO DATE : 19/02/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 02/05/2019			Buy	100	0.00
R186 On 02/05/2019			Sell	100	0.00
R186 On 02/05/2019	8.50	Call	Buy	148	0.00
R186 On 02/05/2019	8.50	Call	Sell	148	0.00
R186 On 02/05/2019	9.00	Call	Buy	148	0.00
R186 On 02/05/2019	9.00	Call	Sell	148	0.00
R186 On 02/05/2019	9.75	Put	Buy	148	0.00
R186 On 02/05/2019	9.75	Put	Sell	148	0.00
R186 On 02/05/2019			Sell	414	0.00
R186 On 02/05/2019			Buy	414	0.00
R186 On 02/05/2019			Sell	414	0.00
R186 On 02/05/2019			Buy	414	0.00

### R2030 Bond Future

2030 On 02/05/2019	Bond Future	9.40	Call	Buy	63	0.00
2030 On 02/05/2019	Bond Future	9.40	Call	Sell	63	0.00
2030 On 02/05/2019	Bond Future	8.90	Call	Buy	63	0.00
2030 On 02/05/2019	Bond Future	8.90	Call	Sell	63	0.00
2030 On 02/05/2019	Bond Future	10.20	Put	Buy	63	0.00
2030 On 02/05/2019	Bond Future	10.20	Put	Sell	63	0.00

**R2032 Bond Future**

2032 On 02/05/2019	Bond Future			Sell	342	0.00
2032 On 02/05/2019	Bond Future			Buy	342	0.00
2032 On 02/05/2019	Bond Future			Sell	342	0.00
2032 On 02/05/2019	Bond Future			Buy	342	0.00

**R2044 Bond Future**

2044 On 02/05/2019	Bond Future			Sell	59	0.00
2044 On 02/05/2019	Bond Future			Buy	59	0.00
2044 On 02/05/2019	Bond Future			Sell	90	0.00
2044 On 02/05/2019	Bond Future			Buy	90	0.00
2044 On 02/05/2019	Bond Future			Sell	95	0.00
2044 On 02/05/2019	Bond Future			Buy	95	0.00
2044 On 02/05/2019	Bond Future			Buy	244	0.00
2044 On 02/05/2019	Bond Future			Sell	244	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			Buy	188	0.00
R248 On 02/05/2019	Bond Future			Sell	188	0.00
R248 On 02/05/2019	Bond Future			Buy	337	0.00
R248 On 02/05/2019	Bond Future			Sell	337	0.00
R248 On 02/05/2019	Bond Future			Buy	525	0.00
R248 On 02/05/2019	Bond Future			Sell	525	0.00

**R207 Bond Future**

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	8	0.00
R207 On 02/05/2019	Bond Future			Buy	8	0.00
R207 On 02/05/2019	Bond Future			Sell	12	0.00
R207 On 02/05/2019	Bond Future			Buy	12	0.00
R207 On 02/05/2019	Bond Future			Sell	23	0.00
R207 On 02/05/2019	Bond Future			Buy	23	0.00
R207 On 02/05/2019	Bond Future			Sell	24	0.00
R207 On 02/05/2019	Bond Future			Buy	24	0.00
R207 On 02/05/2019	Bond Future			Sell	36	0.00
R207 On 02/05/2019	Bond Future			Buy	36	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 02/05/2019			Sell	122	0.00
R207 On 02/05/2019			Buy	122	0.00
R207 On 02/05/2019			Sell	216	0.00
R207 On 02/05/2019			Buy	216	0.00
R207 On 02/05/2019			Sell	437	0.00
R207 On 02/05/2019			Buy	437	0.00
R207 On 02/05/2019			Sell	880	0.00
R207 On 02/05/2019			Buy	880	0.00

#### R208 Bond Futures

R208 On 02/05/2019			Sell	6	0.00
R208 On 02/05/2019			Buy	6	0.00
R208 On 02/05/2019			Sell	13	0.00
R208 On 02/05/2019			Buy	13	0.00
R208 On 02/05/2019			Sell	22	0.00
R208 On 02/05/2019			Buy	22	0.00
R208 On 02/05/2019			Sell	30	0.00
R208 On 02/05/2019			Buy	30	0.00
R208 On 02/05/2019			Sell	45	0.00
R208 On 02/05/2019			Buy	45	0.00
R208 On 02/05/2019			Sell	51	0.00
R208 On 02/05/2019			Buy	51	0.00
R208 On 02/05/2019			Buy	167	0.00
R208 On 02/05/2019			Sell	167	0.00

#### R209 Bond Future

R209 On 02/05/2019			Buy	5	0.00
R209 On 02/05/2019			Sell	5	0.00
R209 On 02/05/2019			Sell	5	0.00
R209 On 02/05/2019			Buy	5	0.00
R209 On 02/05/2019			Sell	21	0.00
R209 On 02/05/2019			Buy	21	0.00
R209 On 02/05/2019			Sell	66	0.00
R209 On 02/05/2019			Buy	66	0.00
R209 On 02/05/2019			Buy	66	0.00
R209 On 02/05/2019			Sell	66	0.00
R209 On 02/05/2019			Sell	418	0.00
R209 On 02/05/2019			Buy	418	0.00
R209 On 02/05/2019			Sell	627	0.00
R209 On 02/05/2019			Buy	627	0.00
R209 On 02/05/2019			Buy	1,066	0.00

R209 On 02/05/2019 Bond Future

Sell

1,066

0.00

**Grand Total for Daily Detailed Turnover:**

**8,251**

**0.00**