



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 : 12/04/2019

TO DATE : 12/04/2019

---

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

---

#### I2029 Bond Future

2029 On 02/05/2019	Bond Future		Buy	279	0.00
2029 On 02/05/2019	Bond Future		Sell	279	0.00
2029 On 01/08/2019	Bond Future		Sell	279	0.00
2029 On 01/08/2019	Bond Future		Buy	279	0.00
2029 On 02/05/2019	Bond Future		Buy	1,070	0.00
2029 On 02/05/2019	Bond Future		Sell	1,070	0.00
2029 On 01/08/2019	Bond Future		Sell	1,070	0.00
2029 On 01/08/2019	Bond Future		Buy	1,070	0.00
2029 On 02/05/2019	Bond Future		Sell	1,349	0.00
2029 On 02/05/2019	Bond Future		Buy	1,349	0.00
2029 On 01/08/2019	Bond Future		Sell	1,349	0.00
2029 On 01/08/2019	Bond Future		Buy	1,349	0.00

#### I2038 Bond Future

2038 On 02/05/2019	Bond Future		Buy	1,305	0.00
2038 On 02/05/2019	Bond Future		Sell	1,305	0.00
2038 On 01/08/2019	Bond Future		Sell	1,305	0.00
2038 On 01/08/2019	Bond Future		Buy	1,305	0.00
2038 On 02/05/2019	Bond Future		Buy	1,710	0.00
2038 On 02/05/2019	Bond Future		Sell	1,710	0.00
2038 On 01/08/2019	Bond Future		Sell	1,710	0.00
2038 On 01/08/2019	Bond Future		Buy	1,710	0.00
2038 On 02/05/2019	Bond Future		Buy	3,015	0.00
2038 On 02/05/2019	Bond Future		Sell	3,015	0.00
2038 On 01/08/2019	Bond Future		Buy	3,015	0.00
2038 On 01/08/2019	Bond Future		Sell	3,015	0.00

**I2046 Bond Future**

2046 On 02/05/2019	Bond Future		Buy	1,303	0.00
2046 On 02/05/2019	Bond Future		Sell	1,303	0.00
2046 On 01/08/2019	Bond Future		Sell	1,303	0.00
2046 On 01/08/2019	Bond Future		Buy	1,303	0.00
2046 On 02/05/2019	Bond Future		Buy	2,715	0.00
2046 On 02/05/2019	Bond Future		Sell	2,715	0.00
2046 On 01/08/2019	Bond Future		Sell	2,715	0.00
2046 On 01/08/2019	Bond Future		Buy	2,715	0.00
2046 On 02/05/2019	Bond Future		Buy	4,018	0.00
2046 On 02/05/2019	Bond Future		Sell	4,018	0.00
2046 On 01/08/2019	Bond Future		Buy	4,018	0.00
2046 On 01/08/2019	Bond Future		Sell	4,018	0.00

**I2050 Bond Future**

2050 On 02/05/2019	Bond Future		Buy	2,630	0.00
2050 On 02/05/2019	Bond Future		Sell	2,630	0.00
2050 On 02/05/2019	Bond Future		Buy	2,630	0.00
2050 On 02/05/2019	Bond Future		Sell	2,630	0.00
2050 On 01/08/2019	Bond Future		Buy	2,630	0.00
2050 On 01/08/2019	Bond Future		Sell	2,630	0.00
2050 On 01/08/2019	Bond Future		Sell	2,630	0.00
2050 On 01/08/2019	Bond Future		Buy	2,630	0.00

**R186 Bond Future**

R186 On 07/11/2019	Bond Future	8.23	Call	Sell	6	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Buy	6	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Sell	6	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Buy	6	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Sell	8	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Buy	8	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Sell	8	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Buy	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/05/2019			Buy	10	0.00
R186 On 02/05/2019			Sell	10	0.00
R186 On 07/11/2019	8.23	Call	Sell	34	0.00
R186 On 07/11/2019	8.23	Call	Buy	34	0.00
R186 On 07/11/2019	8.73	Put	Sell	34	0.00
R186 On 07/11/2019	8.73	Put	Buy	34	0.00
R186 On 07/11/2019	8.23	Call	Sell	45	0.00
R186 On 07/11/2019	8.23	Call	Buy	45	0.00
R186 On 07/11/2019	8.73	Put	Sell	45	0.00
R186 On 07/11/2019	8.73	Put	Buy	45	0.00
R186 On 07/11/2019	8.23	Call	Sell	95	0.00
R186 On 07/11/2019	8.23	Call	Buy	95	0.00
R186 On 07/11/2019	8.73	Put	Sell	95	0.00
R186 On 07/11/2019	8.73	Put	Buy	95	0.00
R186 On 07/11/2019	8.23	Call	Sell	98	0.00
R186 On 07/11/2019	8.23	Call	Buy	98	0.00
R186 On 07/11/2019	8.73	Put	Sell	98	0.00
R186 On 07/11/2019	8.73	Put	Buy	98	0.00
R186 On 07/11/2019	8.23	Call	Sell	153	0.00
R186 On 07/11/2019	8.23	Call	Buy	153	0.00
R186 On 07/11/2019	8.73	Put	Sell	153	0.00
R186 On 07/11/2019	8.73	Put	Buy	153	0.00
R186 On 07/11/2019	8.23	Call	Sell	219	0.00
R186 On 07/11/2019	8.23	Call	Buy	219	0.00
R186 On 07/11/2019	8.73	Put	Sell	219	0.00
R186 On 07/11/2019	8.73	Put	Buy	219	0.00
R186 On 07/11/2019	8.23	Call	Sell	381	0.00
R186 On 07/11/2019	8.23	Call	Buy	381	0.00
R186 On 07/11/2019	8.73	Put	Sell	381	0.00
R186 On 07/11/2019	8.73	Put	Buy	381	0.00
R186 On 02/05/2019			Buy	500	0.00
R186 On 02/05/2019			Sell	500	0.00
R186 On 07/11/2019	8.23	Call	Sell	1,112	0.00
R186 On 07/11/2019	8.23	Call	Buy	1,112	0.00
R186 On 07/11/2019	8.73	Put	Sell	1,112	0.00
R186 On 07/11/2019	8.73	Put	Buy	1,112	0.00
R186 On 07/11/2019	8.23	Call	Sell	1,196	0.00
R186 On 07/11/2019	8.23	Call	Buy	1,196	0.00
R186 On 07/11/2019	8.73	Put	Sell	1,196	0.00
R186 On 07/11/2019	8.73	Put	Buy	1,196	0.00
R186 On 07/11/2019	8.23	Call	Sell	1,653	0.00
R186 On 07/11/2019	8.23	Call	Buy	1,653	0.00

R186 On 07/11/2019	Bond Future	8.73	Put	Sell	1,653	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Buy	1,653	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Buy	5,000	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Sell	5,000	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Sell	5,000	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Buy	5,000	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Buy	5,000	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Sell	5,000	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Buy	5,000	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Sell	5,000	0.00

**R197 Bond Future**

R197 On 02/05/2019	Bond Future			Buy	1,400	0.00
R197 On 02/05/2019	Bond Future			Sell	1,400	0.00
R197 On 02/05/2019	Bond Future			Buy	1,400	0.00
R197 On 02/05/2019	Bond Future			Sell	1,400	0.00
R197 On 01/08/2019	Bond Future			Sell	1,400	0.00
R197 On 01/08/2019	Bond Future			Buy	1,400	0.00
R197 On 01/08/2019	Bond Future			Buy	1,400	0.00
R197 On 01/08/2019	Bond Future			Sell	1,400	0.00

**R202 Bond Future**

R202 On 02/05/2019	Bond Future			Buy	150	0.00
R202 On 02/05/2019	Bond Future			Sell	150	0.00
R202 On 01/08/2019	Bond Future			Sell	150	0.00
R202 On 01/08/2019	Bond Future			Buy	150	0.00
R202 On 02/05/2019	Bond Future			Buy	542	0.00
R202 On 02/05/2019	Bond Future			Sell	542	0.00
R202 On 01/08/2019	Bond Future			Sell	542	0.00
R202 On 01/08/2019	Bond Future			Buy	542	0.00
R202 On 02/05/2019	Bond Future			Buy	1,345	0.00
R202 On 02/05/2019	Bond Future			Sell	1,345	0.00
R202 On 01/08/2019	Bond Future			Sell	1,345	0.00
R202 On 01/08/2019	Bond Future			Buy	1,345	0.00
R202 On 02/05/2019	Bond Future			Buy	2,037	0.00
R202 On 02/05/2019	Bond Future			Sell	2,037	0.00
R202 On 01/08/2019	Bond Future			Buy	2,037	0.00
R202 On 01/08/2019	Bond Future			Sell	2,037	0.00

**R2035 Bond Future**

R035 On 02/05/2019	Bond Future			Buy	9	0.00
R035 On 02/05/2019	Bond Future			Sell	9	0.00
R035 On 02/05/2019	Bond Future			Buy	10	0.00
R035 On 02/05/2019	Bond Future			Sell	10	0.00
R035 On 02/05/2019	Bond Future			Buy	11	0.00
R035 On 02/05/2019	Bond Future			Sell	11	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/05/2019	Bond Future		Buy	12	0.00
R035 On 02/05/2019	Bond Future		Sell	12	0.00
R035 On 02/05/2019	Bond Future		Buy	45	0.00
R035 On 02/05/2019	Bond Future		Sell	45	0.00
R035 On 02/05/2019	Bond Future		Buy	52	0.00
R035 On 02/05/2019	Bond Future		Sell	52	0.00
R035 On 02/05/2019	Bond Future		Buy	116	0.00
R035 On 02/05/2019	Bond Future		Sell	116	0.00
R035 On 02/05/2019	Bond Future		Buy	131	0.00
R035 On 02/05/2019	Bond Future		Sell	131	0.00
R035 On 02/05/2019	Bond Future		Buy	158	0.00
R035 On 02/05/2019	Bond Future		Sell	158	0.00
R035 On 02/05/2019	Bond Future		Buy	272	0.00
R035 On 02/05/2019	Bond Future		Sell	272	0.00
R035 On 02/05/2019	Bond Future		Buy	326	0.00
R035 On 02/05/2019	Bond Future		Sell	326	0.00
R035 On 02/05/2019	Bond Future		Buy	410	0.00
R035 On 02/05/2019	Bond Future		Sell	410	0.00
R035 On 02/05/2019	Bond Future		Buy	491	0.00
R035 On 02/05/2019	Bond Future		Sell	491	0.00
R035 On 02/05/2019	Bond Future		Buy	657	0.00
R035 On 02/05/2019	Bond Future		Sell	657	0.00
R035 On 02/05/2019	Bond Future		Buy	832	0.00
R035 On 02/05/2019	Bond Future		Sell	832	0.00
R035 On 02/05/2019	Bond Future		Sell	998	0.00
R035 On 02/05/2019	Bond Future		Buy	998	0.00
R035 On 02/05/2019	Bond Future		Buy	1,357	0.00
R035 On 02/05/2019	Bond Future		Sell	1,357	0.00
R035 On 02/05/2019	Bond Future		Buy	2,047	0.00
R035 On 02/05/2019	Bond Future		Sell	2,047	0.00
R035 On 02/05/2019	Bond Future		Buy	4,158	0.00
R035 On 02/05/2019	Bond Future		Sell	4,158	0.00
<b>R209 Bond Future</b>					
R209 On 01/08/2019	Bond Future		Buy	32	0.00
R209 On 01/08/2019	Bond Future		Sell	32	0.00
R209 On 02/05/2019	Bond Future		Buy	79	0.00
R209 On 02/05/2019	Bond Future		Sell	79	0.00
R209 On 02/05/2019	Bond Future		Buy	129	0.00
R209 On 02/05/2019	Bond Future		Sell	129	0.00
R209 On 02/05/2019	Bond Future		Sell	500	0.00
R209 On 02/05/2019	Bond Future		Buy	500	0.00

R209 On 02/05/2019	Bond Future	Buy	676	0.00
R209 On 02/05/2019	Bond Future	Sell	676	0.00
R209 On 02/05/2019	Bond Future	Sell	876	0.00
R209 On 02/05/2019	Bond Future	Buy	876	0.00
R209 On 02/05/2019	Bond Future	Sell	884	0.00
R209 On 02/05/2019	Bond Future	Buy	884	0.00
R209 On 02/05/2019	Bond Future	Sell	884	0.00
R209 On 02/05/2019	Bond Future	Buy	884	0.00
R209 On 02/05/2019	Bond Future	Buy	4,887	0.00
R209 On 02/05/2019	Bond Future	Sell	4,887	0.00

**R210 Bond Future**

R210 On 02/05/2019	Bond Future	Buy	124	0.00
R210 On 02/05/2019	Bond Future	Sell	124	0.00
R210 On 01/08/2019	Bond Future	Sell	124	0.00
R210 On 01/08/2019	Bond Future	Buy	124	0.00
R210 On 02/05/2019	Bond Future	Buy	571	0.00
R210 On 02/05/2019	Bond Future	Sell	571	0.00
R210 On 01/08/2019	Bond Future	Sell	571	0.00
R210 On 01/08/2019	Bond Future	Buy	571	0.00
R210 On 02/05/2019	Bond Future	Buy	695	0.00
R210 On 02/05/2019	Bond Future	Sell	695	0.00
R210 On 01/08/2019	Bond Future	Buy	695	0.00
R210 On 01/08/2019	Bond Future	Sell	695	0.00
R210 On 02/05/2019	Bond Future	Sell	1,000	0.00
R210 On 02/05/2019	Bond Future	Buy	1,000	0.00

**R212 Bond Future**

R212 On 02/05/2019	Bond Future	Sell	1,526	0.00
R212 On 02/05/2019	Bond Future	Buy	1,526	0.00
R212 On 02/05/2019	Bond Future	Sell	1,526	0.00
R212 On 02/05/2019	Bond Future	Buy	1,526	0.00
R212 On 01/08/2019	Bond Future	Sell	1,526	0.00
R212 On 01/08/2019	Bond Future	Buy	1,526	0.00
R212 On 01/08/2019	Bond Future	Buy	1,526	0.00
R212 On 01/08/2019	Bond Future	Sell	1,526	0.00

**Grand Total for Daily Detailed Turnover:**

**119,229 0.00**