



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 : 15/04/2019

TO DATE : 15/04/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 02/05/2019	Index Future		Buy	530	0.00
ALBI On 02/05/2019	Index Future		Sell	530	0.00
ALBI On 01/08/2019	Index Future		Buy	530	0.00
ALBI On 01/08/2019	Index Future		Sell	530	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	1	0.00
GOVI On 02/05/2019	GOVI		Sell	1	0.00
R186 Bond Future					
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	86	0.00
R186 On 02/05/2019	Bond Future	Buy	86	0.00
R186 On 02/05/2019	Bond Future	Sell	116	0.00
R186 On 02/05/2019	Bond Future	Buy	116	0.00
R186 On 02/05/2019	Bond Future	Sell	210	0.00
R186 On 02/05/2019	Bond Future	Buy	210	0.00
R186 On 02/05/2019	Bond Future	Buy	210	0.00
R186 On 02/05/2019	Bond Future	Sell	210	0.00
R186 On 02/05/2019	Bond Future	Buy	272	0.00
R186 On 02/05/2019	Bond Future	Sell	272	0.00
R186 On 02/05/2019	Bond Future	Sell	380	0.00
R186 On 02/05/2019	Bond Future	Buy	380	0.00
R186 On 02/05/2019	Bond Future	Sell	856	0.00
R186 On 02/05/2019	Bond Future	Buy	856	0.00
R186 On 02/05/2019	Bond Future	Buy	1,870	0.00
R186 On 02/05/2019	Bond Future	Sell	1,870	0.00
R186 On 02/05/2019	Bond Future	Sell	1,870	0.00
R186 On 02/05/2019	Bond Future	Buy	1,870	0.00
R186 On 02/05/2019	Bond Future	Buy	2,080	0.00
R186 On 02/05/2019	Bond Future	Sell	2,080	0.00
R186 On 02/05/2019	Bond Future	Sell	2,080	0.00
R186 On 02/05/2019	Bond Future	Buy	2,080	0.00

R2023 Bond Future

R023 On 02/05/2019	Bond Future	Sell	2	0.00
R023 On 02/05/2019	Bond Future	Buy	2	0.00
R023 On 02/05/2019	Bond Future	Sell	12	0.00
R023 On 02/05/2019	Bond Future	Buy	12	0.00
R023 On 02/05/2019	Bond Future	Sell	34	0.00
R023 On 02/05/2019	Bond Future	Buy	34	0.00
R023 On 02/05/2019	Bond Future	Sell	201	0.00
R023 On 02/05/2019	Bond Future	Buy	201	0.00
R023 On 02/05/2019	Bond Future	Sell	249	0.00
R023 On 02/05/2019	Bond Future	Buy	249	0.00
R023 On 02/05/2019	Bond Future	Buy	2,610	0.00
R023 On 02/05/2019	Bond Future	Sell	2,610	0.00
R023 On 02/05/2019	Bond Future	Buy	2,610	0.00
R023 On 02/05/2019	Bond Future	Sell	2,610	0.00
R023 On 01/08/2019	Bond Future	Buy	2,610	0.00
R023 On 01/08/2019	Bond Future	Sell	2,610	0.00
R023 On 01/08/2019	Bond Future	Sell	2,610	0.00
R023 On 01/08/2019	Bond Future	Buy	2,610	0.00

R2030 Bond Future

2030 On 02/05/2019	Bond Future	Sell	56	0.00
2030 On 02/05/2019	Bond Future	Buy	56	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 02/05/2019	Bond Future		Sell	144	0.00
2030 On 02/05/2019	Bond Future		Buy	144	0.00
2030 On 02/05/2019	Bond Future		Sell	200	0.00
2030 On 02/05/2019	Bond Future		Buy	200	0.00
R2035 Bond Future					
R035 On 02/05/2019	Bond Future		Buy	17	0.00
R035 On 02/05/2019	Bond Future		Sell	17	0.00
R035 On 02/05/2019	Bond Future		Buy	21	0.00
R035 On 02/05/2019	Bond Future		Sell	21	0.00
R035 On 02/05/2019	Bond Future		Buy	46	0.00
R035 On 02/05/2019	Bond Future		Sell	46	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	263	0.00
R035 On 02/05/2019	Bond Future		Sell	263	0.00
R035 On 02/05/2019	Bond Future		Buy	543	0.00
R035 On 02/05/2019	Bond Future		Sell	543	0.00
R035 On 02/05/2019	Bond Future		Sell	657	0.00
R035 On 02/05/2019	Bond Future		Buy	657	0.00
R035 On 02/05/2019	Bond Future		Buy	819	0.00
R035 On 02/05/2019	Bond Future		Sell	819	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	1,663	0.00
R035 On 02/05/2019	Bond Future		Sell	1,663	0.00
R035 On 02/05/2019	Bond Future		Buy	2,046	0.00
R035 On 02/05/2019	Bond Future		Sell	2,046	0.00
R035 On 02/05/2019	Bond Future		Sell	4,158	0.00
R035 On 02/05/2019	Bond Future		Buy	4,158	0.00
R2040 Bond Future					
2040 On 02/05/2019	Bond Future		Buy	144	0.00
2040 On 02/05/2019	Bond Future		Sell	144	0.00
2040 On 02/05/2019	Bond Future		Sell	144	0.00
2040 On 02/05/2019	Bond Future		Buy	144	0.00
R209 Bond Future					
R209 On 02/05/2019	Bond Future		Buy	5	0.00
R209 On 02/05/2019	Bond Future		Sell	5	0.00
R209 On 02/05/2019	Bond Future		Buy	9	0.00

R209 On 02/05/2019	Bond Future	Sell	9	0.00
R209 On 02/05/2019	Bond Future	Buy	10	0.00
R209 On 02/05/2019	Bond Future	Sell	10	0.00
R209 On 02/05/2019	Bond Future	Buy	76	0.00
R209 On 02/05/2019	Bond Future	Sell	76	0.00
R209 On 02/05/2019	Bond Future	Buy	100	0.00
R209 On 02/05/2019	Bond Future	Sell	100	0.00

Grand Total for Daily Detailed Turnover:

34,562

0.00