



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 : 15/05/2019

TO DATE : 15/05/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 01/08/2019	Bond Future		Sell	48	0.00
2029 On 01/08/2019	Bond Future		Buy	48	0.00
2029 On 01/08/2019	Bond Future		Buy	48	0.00
2029 On 01/08/2019	Bond Future		Sell	48	0.00
R186 Bond Future					
R186 On 01/08/2019	Bond Future		Buy	100	0.00
R186 On 01/08/2019	Bond Future		Sell	100	0.00
R186 On 01/08/2019	Bond Future		Buy	100	0.00
R186 On 01/08/2019	Bond Future		Sell	100	0.00
R186 On 01/08/2019	Bond Future		Buy	885	0.00
R186 On 01/08/2019	Bond Future		Sell	885	0.00
R2037 Bond Future					

2037 On 01/08/2019	Bond Future	Buy	627	0.00
2037 On 01/08/2019	Bond Future	Sell	627	0.00
R2048 Bond Future				
R248 On 01/08/2019	Bond Future	Sell	28	0.00
R248 On 01/08/2019	Bond Future	Buy	28	0.00
Grand Total for Daily Detailed Turnover:			1,836	0.00