



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 : 22/05/2019

TO DATE : 22/05/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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	5,200	0.00
R186 On 01/08/2019	Bond Future		Sell	5,200	0.00
R186 On 01/08/2019	Bond Future		Sell	5,200	0.00
R186 On 01/08/2019	Bond Future		Buy	5,200	0.00
R197 Bond Future					
R197 On 01/08/2019	Bond Future		Sell	7	0.00
R197 On 01/08/2019	Bond Future		Buy	7	0.00
R197 On 01/08/2019	Bond Future		Sell	7	0.00
R197 On 01/08/2019	Bond Future		Buy	7	0.00

R2030 Bond Future

2030 On 01/08/2019	Bond Future	Sell	106	0.00
2030 On 01/08/2019	Bond Future	Buy	106	0.00
2030 On 01/08/2019	Bond Future	Sell	106	0.00
2030 On 01/08/2019	Bond Future	Buy	106	0.00

R2035 Bond Future

R035 On 01/08/2019	Bond Future	Sell	110	0.00
R035 On 01/08/2019	Bond Future	Buy	110	0.00
R035 On 01/08/2019	Bond Future	Sell	5,688	0.00
R035 On 01/08/2019	Bond Future	Buy	5,688	0.00

R2048 Bond Future

R248 On 01/08/2019	Bond Future	Sell	10	0.00
R248 On 01/08/2019	Bond Future	Buy	10	0.00
R248 On 01/08/2019	Bond Future	Sell	13	0.00
R248 On 01/08/2019	Bond Future	Buy	13	0.00
R248 On 01/08/2019	Bond Future	Sell	40	0.00
R248 On 01/08/2019	Bond Future	Buy	40	0.00
R248 On 01/08/2019	Bond Future	Sell	58	0.00
R248 On 01/08/2019	Bond Future	Buy	58	0.00
R248 On 01/08/2019	Bond Future	Buy	100	0.00
R248 On 01/08/2019	Bond Future	Sell	100	0.00
R248 On 01/08/2019	Bond Future	Sell	100	0.00
R248 On 01/08/2019	Bond Future	Buy	100	0.00
R248 On 01/08/2019	Bond Future	Sell	160	0.00
R248 On 01/08/2019	Bond Future	Buy	160	0.00
R248 On 01/08/2019	Bond Future	Sell	280	0.00
R248 On 01/08/2019	Bond Future	Buy	280	0.00
R248 On 01/08/2019	Bond Future	Buy	661	0.00
R248 On 01/08/2019	Bond Future	Sell	661	0.00

Grand Total for Daily Detailed Turnover:**18,046 0.00**