Johannesburg
Stock Exchange

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

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

FROM DATE : 16/11/2018 **TO DATE : 16/11/2018**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future						
2050 On 07/02/2019	Bond Future			Buy	47	0.00
2050 On 07/02/2019	Bond Future			Sell	47	0.00
2050 On 07/02/2019	Bond Future			Sell	47	0.00
2050 On 07/02/2019	Bond Future			Buy	47	0.00
R186 Bond Future						
R186 On 07/02/2019	Bond Future	9.20	Call	Sell	57	0.00
R186 On 07/02/2019	Bond Future	9.20	Call	Buy	57	0.00
R186 On 07/02/2019	Bond Future	9.20	Call	Sell	69	0.00
R186 On 07/02/2019	Bond Future	9.20	Call	Buy	69	0.00
R186 On 07/02/2019	Bond Future	9.20	Call	Sell	95	0.00
R186 On 07/02/2019	Bond Future	9.20	Call	Buy	95	0.00
R186 On 07/02/2019	Bond Future	9.20	Call	Sell	141	0.00
R186 On 07/02/2019	Bond Future	9.20	Call	Buy	141	0.00

R186 On 07/02/2019	Bond Future	9.20	Call	Sell	2,638	0.00
R186 On 07/02/2019	Bond Future	9.20	Call	Buy	2,638	0.00
R186 On 07/02/2019	Bond Future	9.20	Call	Buy	3,000	0.00
R186 On 07/02/2019	Bond Future	9.20	Call	Sell	3,000	0.00
R186 On 07/02/2019	Bond Future	9.20	Call	Buy	3,000	0.00
R186 On 07/02/2019	Bond Future	9.20	Call	Sell	3,000	0.00

R2030 Bond Future

2030 On 07/02/2019	Bond Future			Sell	6	0.00
2030 On 07/02/2019	Bond Future			Buy	6	0.00
2030 On 07/02/2019	Bond Future			Sell	10	0.00
2030 On 07/02/2019	Bond Future			Buy	10	0.00
2030 On 07/02/2019	Bond Future			Sell	13	0.00
2030 On 07/02/2019	Bond Future			Buy	13	0.00
2030 On 07/02/2019	Bond Future			Sell	35	0.00
2030 On 07/02/2019	Bond Future			Buy	35	0.00
2030 On 07/02/2019	Bond Future			Sell	37	0.00
2030 On 07/02/2019	Bond Future			Buy	37	0.00
2030 On 07/02/2019	Bond Future			Sell	95	0.00
2030 On 07/02/2019	Bond Future			Buy	95	0.00
2030 On 07/02/2019	Bond Future			Sell	109	0.00
2030 On 07/02/2019	Bond Future			Buy	109	0.00
2030 On 07/02/2019	Bond Future			Buy	305	0.00
2030 On 07/02/2019	Bond Future			Sell	305	0.00

R207 Bond Future

R207 On 07/02/2019	Bond Future			Sell	46	0.00
R207 On 07/02/2019	Bond Future			Buy	46	0.00
R207 On 07/02/2019	Bond Future			Sell	100	0.00
R207 On 07/02/2019	Bond Future			Buy	100	0.00
R207 On 07/02/2019	Bond Future			Buy	146	0.00
R207 On 07/02/2019	Bond Future			Sell	146	0.00

R209 Bond Future

R209 On 07/02/2019	Bond Future			Buy	10	0.00
R209 On 07/02/2019	Bond Future			Sell	10	0.00
R209 On 07/02/2019	Bond Future			Sell	10	0.00
R209 On 07/02/2019	Bond Future			Buy	10	0.00
R209 On 07/02/2019	Bond Future			Buy	28	0.00
R209 On 07/02/2019	Bond Future			Sell	28	0.00
R209 On 07/02/2019	Bond Future			Buy	28	0.00
R209 On 07/02/2019	Bond Future			Sell	28	0.00

Grand Total for Daily Detailed Turnover: 10,072 0.00