



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 : 20/11/2018

TO DATE : 20/11/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 07/02/2019	Bond Future		Sell	14	0.00
R186 On 07/02/2019	Bond Future		Buy	14	0.00
R186 On 07/02/2019	Bond Future		Buy	14	0.00
R186 On 07/02/2019	Bond Future		Sell	14	0.00
R186 On 07/02/2019	Bond Future		Sell	40	0.00
R186 On 07/02/2019	Bond Future		Buy	40	0.00
R186 On 07/02/2019	Bond Future		Buy	40	0.00
R186 On 07/02/2019	Bond Future		Sell	40	0.00
R2030 Bond Future					
2030 On 07/02/2019	Bond Future		Buy	44	0.00
2030 On 07/02/2019	Bond Future		Sell	44	0.00
2030 On 07/02/2019	Bond Future		Sell	44	0.00
2030 On 07/02/2019	Bond Future		Buy	44	0.00

R2032 Bond Future

2032 On 07/02/2019	Bond Future	Sell	17	0.00
2032 On 07/02/2019	Bond Future	Buy	17	0.00
2032 On 07/02/2019	Bond Future	Sell	29	0.00
2032 On 07/02/2019	Bond Future	Buy	29	0.00
2032 On 07/02/2019	Bond Future	Sell	29	0.00
2032 On 07/02/2019	Bond Future	Buy	29	0.00
2032 On 07/02/2019	Bond Future	Sell	29	0.00
2032 On 07/02/2019	Bond Future	Buy	29	0.00
2032 On 07/02/2019	Bond Future	Sell	44	0.00
2032 On 07/02/2019	Bond Future	Buy	44	0.00
2032 On 07/02/2019	Bond Future	Sell	77	0.00
2032 On 07/02/2019	Bond Future	Buy	77	0.00
2032 On 07/02/2019	Bond Future	Sell	108	0.00
2032 On 07/02/2019	Bond Future	Buy	108	0.00
2032 On 07/02/2019	Bond Future	Sell	498	0.00
2032 On 07/02/2019	Bond Future	Buy	498	0.00
2032 On 07/02/2019	Bond Future	Buy	773	0.00
2032 On 07/02/2019	Bond Future	Sell	773	0.00

R2048 Bond Future

R248 On 07/02/2019	Bond Future	Sell	10	0.00
R248 On 07/02/2019	Bond Future	Buy	10	0.00
R248 On 07/02/2019	Bond Future	Sell	10	0.00
R248 On 07/02/2019	Bond Future	Buy	10	0.00
R248 On 07/02/2019	Bond Future	Sell	258	0.00
R248 On 07/02/2019	Bond Future	Buy	258	0.00
R248 On 07/02/2019	Bond Future	Buy	488	0.00
R248 On 07/02/2019	Bond Future	Sell	488	0.00
R248 On 07/02/2019	Bond Future	Buy	746	0.00
R248 On 07/02/2019	Bond Future	Sell	746	0.00

R207 Bond Future

R207 On 07/02/2019	Bond Future	Buy	136	0.00
R207 On 07/02/2019	Bond Future	Sell	136	0.00
R207 On 07/02/2019	Bond Future	Sell	136	0.00
R207 On 07/02/2019	Bond Future	Buy	136	0.00

R209 Bond Future

R209 On 07/02/2019	Bond Future	Sell	8	0.00
R209 On 07/02/2019	Bond Future	Buy	8	0.00
R209 On 07/02/2019	Bond Future	Sell	15	0.00
R209 On 07/02/2019	Bond Future	Buy	15	0.00
R209 On 07/02/2019	Bond Future	Sell	23	0.00
R209 On 07/02/2019	Bond Future	Buy	23	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 07/02/2019	Bond Future		Buy	25	0.00
R209 On 07/02/2019	Bond Future		Sell	25	0.00
R209 On 07/02/2019	Bond Future		Buy	35	0.00
R209 On 07/02/2019	Bond Future		Sell	35	0.00
R209 On 07/02/2019	Bond Future		Buy	42	0.00
R209 On 07/02/2019	Bond Future		Buy	42	0.00
R209 On 07/02/2019	Bond Future		Sell	42	0.00
R209 On 07/02/2019	Bond Future		Sell	42	0.00
R209 On 07/02/2019	Bond Future		Buy	42	0.00
R209 On 07/02/2019	Bond Future		Sell	42	0.00
R209 On 07/02/2019	Bond Future		Sell	70	0.00
R209 On 07/02/2019	Bond Future		Buy	70	0.00
R209 On 07/02/2019	Bond Future		Sell	106	0.00
R209 On 07/02/2019	Bond Future		Buy	106	0.00
R209 On 07/02/2019	Bond Future		Sell	131	0.00
R209 On 07/02/2019	Bond Future		Buy	131	0.00
R209 On 07/02/2019	Bond Future		Buy	413	0.00
R209 On 07/02/2019	Bond Future		Sell	413	0.00
R209 On 07/02/2019	Bond Future		Sell	662	0.00
R209 On 07/02/2019	Bond Future		Buy	662	0.00
R209 On 07/02/2019	Bond Future		Buy	1,015	0.00
R209 On 07/02/2019	Bond Future		Sell	1,015	0.00
R209 On 07/02/2019	Bond Future		Buy	1,306	0.00
R209 On 07/02/2019	Bond Future		Sell	1,306	0.00
R209 On 07/02/2019	Bond Future		Buy	1,779	0.00
R209 On 07/02/2019	Bond Future		Sell	1,779	0.00

R214 Bond Future

R214 On 07/02/2019	Bond Future		Sell	2	0.00
R214 On 07/02/2019	Bond Future		Buy	2	0.00
R214 On 07/02/2019	Bond Future		Sell	8	0.00
R214 On 07/02/2019	Bond Future		Buy	8	0.00
R214 On 07/02/2019	Bond Future		Sell	8	0.00
R214 On 07/02/2019	Bond Future		Buy	8	0.00
R214 On 07/02/2019	Bond Future		Buy	18	0.00
R214 On 07/02/2019	Bond Future		Sell	18	0.00
R214 On 07/02/2019	Bond Future		Sell	61	0.00
R214 On 07/02/2019	Bond Future		Buy	61	0.00
R214 On 07/02/2019	Bond Future		Sell	61	0.00
R214 On 07/02/2019	Bond Future		Buy	61	0.00

Grand Total for Daily Detailed Turnover:

9,456

0.00