



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 : 20/12/2018

TO DATE : 20/12/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 07/02/2019	Index Future		Sell	3	0.00
ALBI On 07/02/2019	Index Future		Buy	3	0.00
ALBI On 07/02/2019	Index Future		Buy	3	0.00
ALBI On 07/02/2019	Index Future		Sell	3	0.00
I2050 Bond Future					
2050 On 07/02/2019	Bond Future		Sell	171	0.00
2050 On 07/02/2019	Bond Future		Buy	171	0.00
2050 On 07/02/2019	Bond Future		Sell	171	0.00
2050 On 07/02/2019	Bond Future		Buy	171	0.00
R186 Bond Future					
R186 On 07/02/2019	Bond Future		Buy	8	0.00
R186 On 07/02/2019	Bond Future		Sell	8	0.00

R186 On 07/02/2019	Bond Future	Buy	20	0.00
R186 On 07/02/2019	Bond Future	Sell	20	0.00
R186 On 07/02/2019	Bond Future	Sell	28	0.00
R186 On 07/02/2019	Bond Future	Buy	28	0.00

R2030 Bond Future

2030 On 07/02/2019	Bond Future	Sell	55	0.00
2030 On 07/02/2019	Bond Future	Buy	55	0.00
2030 On 07/02/2019	Bond Future	Sell	100	0.00
2030 On 07/02/2019	Bond Future	Buy	100	0.00
2030 On 07/02/2019	Bond Future	Sell	155	0.00
2030 On 07/02/2019	Bond Future	Buy	155	0.00

R2044 Bond Future

2044 On 07/02/2019	Bond Future	Buy	102	0.00
2044 On 07/02/2019	Bond Future	Sell	102	0.00
2044 On 07/02/2019	Bond Future	Sell	102	0.00
2044 On 07/02/2019	Bond Future	Buy	102	0.00

R2048 Bond Future

R248 On 07/02/2019	Bond Future	Sell	33	0.00
R248 On 07/02/2019	Bond Future	Buy	33	0.00
R248 On 07/02/2019	Bond Future	Sell	48	0.00
R248 On 07/02/2019	Bond Future	Buy	48	0.00
R248 On 07/02/2019	Bond Future	Sell	115	0.00
R248 On 07/02/2019	Bond Future	Buy	115	0.00
R248 On 07/02/2019	Bond Future	Buy	200	0.00
R248 On 07/02/2019	Bond Future	Sell	200	0.00
R248 On 07/02/2019	Bond Future	Sell	200	0.00
R248 On 07/02/2019	Bond Future	Buy	200	0.00
R248 On 07/02/2019	Bond Future	Sell	643	0.00
R248 On 07/02/2019	Bond Future	Buy	643	0.00
R248 On 07/02/2019	Bond Future	Buy	839	0.00
R248 On 07/02/2019	Bond Future	Sell	839	0.00

R209 Bond Future

R209 On 07/02/2019	Bond Future	Buy	16	0.00
R209 On 07/02/2019	Bond Future	Sell	16	0.00
R209 On 07/02/2019	Bond Future	Sell	16	0.00
R209 On 07/02/2019	Bond Future	Buy	16	0.00

R210 Bond Future

R210 On 07/02/2019	Bond Future	Sell	10	0.00
R210 On 07/02/2019	Bond Future	Buy	10	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

Grand Total for Daily Detailed Turnover:**3,038****0.00**