



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 : 06/12/2018

TO DATE : 06/12/2018

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

R186 Bond Future

R186 On 07/02/2019	Bond Future		Buy	5	0.00
R186 On 07/02/2019	Bond Future		Sell	5	0.00
R186 On 07/02/2019	Bond Future		Buy	5	0.00
R186 On 07/02/2019	Bond Future		Sell	5	0.00
R186 On 07/02/2019	Bond Future		Buy	15	0.00
R186 On 07/02/2019	Bond Future		Sell	15	0.00
R186 On 07/02/2019	Bond Future		Sell	43	0.00
R186 On 07/02/2019	Bond Future		Buy	43	0.00
R186 On 07/02/2019	Bond Future		Sell	71	0.00
R186 On 07/02/2019	Bond Future		Buy	71	0.00
R186 On 07/02/2019	Bond Future		Buy	100	0.00
R186 On 07/02/2019	Bond Future		Sell	100	0.00
R186 On 07/02/2019	Bond Future		Buy	103	0.00
R186 On 07/02/2019	Bond Future		Sell	103	0.00

R186 On 07/02/2019	Bond Future	Sell	103	0.00
R186 On 07/02/2019	Bond Future	Buy	103	0.00
R186 On 07/02/2019	Bond Future	Buy	169	0.00
R186 On 07/02/2019	Bond Future	Sell	169	0.00
R186 On 07/02/2019	Bond Future	Sell	172	0.00
R186 On 07/02/2019	Bond Future	Buy	172	0.00
R186 On 07/02/2019	Bond Future	Sell	186	0.00
R186 On 07/02/2019	Bond Future	Buy	186	0.00
R186 On 07/02/2019	Bond Future	Buy	194	0.00
R186 On 07/02/2019	Bond Future	Sell	194	0.00
R186 On 07/02/2019	Bond Future	Sell	300	0.00
R186 On 07/02/2019	Bond Future	Buy	300	0.00
R186 On 07/02/2019	Bond Future	Sell	375	0.00
R186 On 07/02/2019	Bond Future	Buy	375	0.00
R186 On 07/02/2019	Bond Future	Sell	964	0.00
R186 On 07/02/2019	Bond Future	Buy	964	0.00
R186 On 07/02/2019	Bond Future	Sell	1,530	0.00
R186 On 07/02/2019	Bond Future	Buy	1,530	0.00
R186 On 07/02/2019	Bond Future	Buy	3,641	0.00
R186 On 07/02/2019	Bond Future	Sell	3,641	0.00

R2023 Bond Future

R023 On 07/02/2019	Bond Future	Sell	28	0.00
R023 On 07/02/2019	Bond Future	Buy	28	0.00
R023 On 07/02/2019	Bond Future	Sell	83	0.00
R023 On 07/02/2019	Bond Future	Buy	83	0.00
R023 On 07/02/2019	Bond Future	Buy	111	0.00
R023 On 07/02/2019	Bond Future	Sell	111	0.00
R023 On 07/02/2019	Bond Future	Sell	274	0.00
R023 On 07/02/2019	Bond Future	Buy	274	0.00
R023 On 07/02/2019	Bond Future	Sell	274	0.00
R023 On 07/02/2019	Bond Future	Buy	274	0.00

R2030 Bond Future

2030 On 07/02/2019	Bond Future	Buy	97	0.00
2030 On 07/02/2019	Bond Future	Sell	97	0.00
2030 On 07/02/2019	Bond Future	Buy	97	0.00
2030 On 07/02/2019	Bond Future	Sell	97	0.00
2030 On 07/02/2019	Bond Future	Sell	322	0.00
2030 On 07/02/2019	Bond Future	Buy	322	0.00
2030 On 07/02/2019	Bond Future	Sell	322	0.00
2030 On 07/02/2019	Bond Future	Buy	322	0.00

R2032 Bond Future

2032 On 07/02/2019	Bond Future	Buy	64	0.00
2032 On 07/02/2019	Bond Future	Sell	64	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 07/02/2019	Bond Future		Buy	64	0.00
2032 On 07/02/2019	Bond Future		Sell	64	0.00
2032 On 07/02/2019	Bond Future		Sell	452	0.00
2032 On 07/02/2019	Bond Future		Buy	452	0.00
2032 On 07/02/2019	Bond Future		Sell	490	0.00
2032 On 07/02/2019	Bond Future		Buy	490	0.00
2032 On 07/02/2019	Bond Future		Buy	942	0.00
2032 On 07/02/2019	Bond Future		Sell	942	0.00
R2037 Bond Future					
2037 On 07/02/2019	Bond Future		Sell	258	0.00
2037 On 07/02/2019	Bond Future		Buy	258	0.00
2037 On 07/02/2019	Bond Future		Sell	258	0.00
2037 On 07/02/2019	Bond Future		Buy	258	0.00
R2040 Bond Future					
2040 On 07/02/2019	Bond Future		Sell	12	0.00
2040 On 07/02/2019	Bond Future		Buy	12	0.00
2040 On 07/02/2019	Bond Future		Buy	12	0.00
2040 On 07/02/2019	Bond Future		Sell	12	0.00
2040 On 07/02/2019	Bond Future		Buy	100	0.00
2040 On 07/02/2019	Bond Future		Sell	100	0.00
2040 On 07/02/2019	Bond Future		Buy	100	0.00
2040 On 07/02/2019	Bond Future		Sell	100	0.00
R2044 Bond Future					
2044 On 07/02/2019	Bond Future		Buy	100	0.00
2044 On 07/02/2019	Bond Future		Sell	100	0.00
2044 On 07/02/2019	Bond Future		Sell	100	0.00
2044 On 07/02/2019	Bond Future		Buy	100	0.00
R2048 Bond Future					
R248 On 07/02/2019	Bond Future		Buy	6	0.00
R248 On 07/02/2019	Bond Future		Sell	6	0.00
R248 On 07/02/2019	Bond Future		Buy	15	0.00
R248 On 07/02/2019	Bond Future		Sell	15	0.00
R248 On 07/02/2019	Bond Future		Buy	31	0.00
R248 On 07/02/2019	Bond Future		Sell	31	0.00
R248 On 07/02/2019	Bond Future		Buy	39	0.00
R248 On 07/02/2019	Bond Future		Sell	39	0.00
R248 On 07/02/2019	Bond Future		Buy	65	0.00

R248 On 07/02/2019	Bond Future	Sell	65	0.00
R248 On 07/02/2019	Bond Future	Buy	73	0.00
R248 On 07/02/2019	Bond Future	Sell	73	0.00
R248 On 07/02/2019	Bond Future	Buy	100	0.00
R248 On 07/02/2019	Bond Future	Sell	100	0.00
R248 On 07/02/2019	Bond Future	Buy	100	0.00
R248 On 07/02/2019	Bond Future	Sell	100	0.00
R248 On 07/02/2019	Bond Future	Buy	114	0.00
R248 On 07/02/2019	Bond Future	Sell	114	0.00
R248 On 07/02/2019	Bond Future	Buy	114	0.00
R248 On 07/02/2019	Bond Future	Sell	114	0.00
R248 On 07/02/2019	Bond Future	Sell	133	0.00
R248 On 07/02/2019	Bond Future	Buy	133	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	Buy	214	0.00
R248 On 07/02/2019	Bond Future	Sell	214	0.00
R248 On 07/02/2019	Bond Future	Buy	465	0.00
R248 On 07/02/2019	Bond Future	Sell	465	0.00
R248 On 07/02/2019	Bond Future	Sell	1,196	0.00
R248 On 07/02/2019	Bond Future	Buy	1,196	0.00
R248 On 07/02/2019	Bond Future	Buy	1,990	0.00
R248 On 07/02/2019	Bond Future	Sell	1,990	0.00
R248 On 07/02/2019	Bond Future	Buy	4,161	0.00
R248 On 07/02/2019	Bond Future	Sell	4,161	0.00

R209 Bond Future

R209 On 07/02/2019	Bond Future	Buy	1	0.00
R209 On 07/02/2019	Bond Future	Sell	1	0.00
R209 On 07/02/2019	Bond Future	Buy	2	0.00
R209 On 07/02/2019	Bond Future	Sell	2	0.00
R209 On 07/02/2019	Bond Future	Sell	5	0.00
R209 On 07/02/2019	Bond Future	Buy	5	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	Sell	11	0.00
R209 On 07/02/2019	Bond Future	Buy	11	0.00
R209 On 07/02/2019	Bond Future	Sell	22	0.00
R209 On 07/02/2019	Bond Future	Buy	22	0.00
R209 On 07/02/2019	Bond Future	Sell	23	0.00
R209 On 07/02/2019	Bond Future	Buy	23	0.00
R209 On 07/02/2019	Bond Future	Sell	24	0.00
R209 On 07/02/2019	Bond Future	Buy	24	0.00
R209 On 07/02/2019	Bond Future	Buy	39	0.00
R209 On 07/02/2019	Bond Future	Sell	39	0.00
R209 On 07/02/2019	Bond Future	Sell	52	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 07/02/2019			Buy	52	0.00
R209 On 07/02/2019			Sell	156	0.00
R209 On 07/02/2019			Buy	156	0.00
R209 On 07/02/2019			Sell	200	0.00
R209 On 07/02/2019			Buy	200	0.00
R209 On 07/02/2019			Buy	230	0.00
R209 On 07/02/2019			Sell	230	0.00
R209 On 07/02/2019			Sell	350	0.00
R209 On 07/02/2019			Buy	350	0.00
R209 On 07/02/2019			Buy	437	0.00
R209 On 07/02/2019			Sell	437	0.00
R209 On 07/02/2019			Buy	448	0.00
R209 On 07/02/2019			Sell	448	0.00
R209 On 07/02/2019			Sell	484	0.00
R209 On 07/02/2019			Buy	484	0.00

R214 Bond Future

R214 On 07/02/2019			Buy	3	0.00
R214 On 07/02/2019			Sell	3	0.00
R214 On 07/02/2019			Buy	5	0.00
R214 On 07/02/2019			Sell	5	0.00
R214 On 07/02/2019			Buy	12	0.00
R214 On 07/02/2019			Sell	12	0.00
R214 On 07/02/2019			Buy	19	0.00
R214 On 07/02/2019			Sell	19	0.00
R214 On 07/02/2019			Buy	19	0.00
R214 On 07/02/2019			Sell	19	0.00
R214 On 07/02/2019			Sell	67	0.00
R214 On 07/02/2019			Buy	67	0.00
R214 On 07/02/2019			Buy	100	0.00
R214 On 07/02/2019			Sell	100	0.00
R214 On 07/02/2019			Sell	100	0.00
R214 On 07/02/2019			Buy	100	0.00
R214 On 07/02/2019			Buy	443	0.00
R214 On 07/02/2019			Sell	443	0.00
R214 On 07/02/2019			Sell	530	0.00
R214 On 07/02/2019			Buy	530	0.00

Grand Total for Daily Detailed Turnover: 25,344 0.00