



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/01/2019

TO DATE : 16/01/2019

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### I2029 Bond Future

2029 On 07/02/2019	Bond Future		Buy	316	0.00
2029 On 07/02/2019	Bond Future		Sell	316	0.00
2029 On 02/05/2019	Bond Future		Sell	316	0.00
2029 On 02/05/2019	Bond Future		Buy	316	0.00
2029 On 07/02/2019	Bond Future		Buy	1,070	0.00
2029 On 07/02/2019	Bond Future		Sell	1,070	0.00
2029 On 02/05/2019	Bond Future		Sell	1,070	0.00
2029 On 02/05/2019	Bond Future		Buy	1,070	0.00
2029 On 07/02/2019	Bond Future		Buy	1,386	0.00
2029 On 07/02/2019	Bond Future		Sell	1,386	0.00
2029 On 02/05/2019	Bond Future		Buy	1,386	0.00
2029 On 02/05/2019	Bond Future		Sell	1,386	0.00

#### I2038 Bond Future

2038 On 07/02/2019	Bond Future	Buy	1,710	0.00
2038 On 07/02/2019	Bond Future	Sell	1,710	0.00
2038 On 02/05/2019	Bond Future	Sell	1,710	0.00
2038 On 02/05/2019	Bond Future	Buy	1,710	0.00
2038 On 07/02/2019	Bond Future	Buy	1,742	0.00
2038 On 07/02/2019	Bond Future	Sell	1,742	0.00
2038 On 02/05/2019	Bond Future	Sell	1,742	0.00
2038 On 02/05/2019	Bond Future	Buy	1,742	0.00
2038 On 07/02/2019	Bond Future	Buy	3,452	0.00
2038 On 07/02/2019	Bond Future	Sell	3,452	0.00
2038 On 02/05/2019	Bond Future	Buy	3,452	0.00
2038 On 02/05/2019	Bond Future	Sell	3,452	0.00

**I2046 Bond Future**

2046 On 07/02/2019	Bond Future	Buy	1,303	0.00
2046 On 07/02/2019	Bond Future	Sell	1,303	0.00
2046 On 02/05/2019	Bond Future	Buy	1,303	0.00
2046 On 02/05/2019	Bond Future	Sell	1,303	0.00
2046 On 07/02/2019	Bond Future	Buy	2,715	0.00
2046 On 07/02/2019	Bond Future	Sell	2,715	0.00
2046 On 02/05/2019	Bond Future	Sell	2,715	0.00
2046 On 02/05/2019	Bond Future	Buy	2,715	0.00
2046 On 07/02/2019	Bond Future	Buy	4,018	0.00
2046 On 07/02/2019	Bond Future	Sell	4,018	0.00
2046 On 02/05/2019	Bond Future	Buy	4,018	0.00
2046 On 02/05/2019	Bond Future	Sell	4,018	0.00

**I2050 Bond Future**

2050 On 07/02/2019	Bond Future	Buy	2,630	0.00
2050 On 07/02/2019	Bond Future	Sell	2,630	0.00
2050 On 07/02/2019	Bond Future	Buy	2,630	0.00
2050 On 07/02/2019	Bond Future	Sell	2,630	0.00
2050 On 02/05/2019	Bond Future	Buy	2,630	0.00
2050 On 02/05/2019	Bond Future	Sell	2,630	0.00
2050 On 02/05/2019	Bond Future	Sell	2,630	0.00
2050 On 02/05/2019	Bond Future	Buy	2,630	0.00

**R186 Bond Future**

R186 On 02/05/2019	Bond Future	Sell	80	0.00
R186 On 02/05/2019	Bond Future	Buy	80	0.00
R186 On 02/05/2019	Bond Future	Sell	80	0.00
R186 On 02/05/2019	Bond Future	Buy	80	0.00
R186 On 02/05/2019	Bond Future	Sell	98	0.00
R186 On 02/05/2019	Bond Future	Buy	98	0.00
R186 On 02/05/2019	Bond Future	Sell	158	0.00
R186 On 02/05/2019	Bond Future	Buy	158	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/05/2019	Bond Future		Sell	193	0.00
R186 On 02/05/2019	Bond Future		Buy	193	0.00
R186 On 02/05/2019	Bond Future		Sell	234	0.00
R186 On 02/05/2019	Bond Future		Buy	234	0.00
R186 On 07/02/2019	Bond Future		Sell	250	0.00
R186 On 07/02/2019	Bond Future		Buy	250	0.00
R186 On 02/05/2019	Bond Future		Sell	1,500	0.00
R186 On 02/05/2019	Bond Future		Buy	1,500	0.00
R186 On 02/05/2019	Bond Future		Sell	2,207	0.00
R186 On 02/05/2019	Bond Future		Buy	2,207	0.00
R186 On 02/05/2019	Bond Future		Sell	3,050	0.00
R186 On 02/05/2019	Bond Future		Buy	3,050	0.00
<b>R197 Bond Future</b>					
R197 On 07/02/2019	Bond Future		Sell	1,400	0.00
R197 On 07/02/2019	Bond Future		Buy	1,400	0.00
R197 On 07/02/2019	Bond Future		Sell	1,400	0.00
R197 On 07/02/2019	Bond Future		Buy	1,400	0.00
R197 On 02/05/2019	Bond Future		Sell	1,400	0.00
R197 On 02/05/2019	Bond Future		Buy	1,400	0.00
R197 On 02/05/2019	Bond Future		Buy	1,400	0.00
R197 On 02/05/2019	Bond Future		Sell	1,400	0.00
<b>R202 Bond Future</b>					
R202 On 07/02/2019	Bond Future		Buy	170	0.00
R202 On 07/02/2019	Bond Future		Sell	170	0.00
R202 On 02/05/2019	Bond Future		Sell	170	0.00
R202 On 02/05/2019	Bond Future		Buy	170	0.00
R202 On 07/02/2019	Bond Future		Buy	542	0.00
R202 On 07/02/2019	Bond Future		Sell	542	0.00
R202 On 02/05/2019	Bond Future		Sell	542	0.00
R202 On 02/05/2019	Bond Future		Buy	542	0.00
R202 On 07/02/2019	Bond Future		Buy	1,345	0.00
R202 On 07/02/2019	Bond Future		Sell	1,345	0.00
R202 On 02/05/2019	Bond Future		Sell	1,345	0.00
R202 On 02/05/2019	Bond Future		Buy	1,345	0.00
R202 On 07/02/2019	Bond Future		Buy	2,057	0.00
R202 On 07/02/2019	Bond Future		Sell	2,057	0.00
R202 On 02/05/2019	Bond Future		Buy	2,057	0.00
R202 On 02/05/2019	Bond Future		Sell	2,057	0.00

**R209 Bond Future**

R209 On 07/02/2019	Bond Future	Sell	1	0.00
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	1	0.00
R209 On 07/02/2019	Bond Future	Sell	2	0.00
R209 On 07/02/2019	Bond Future	Buy	2	0.00
R209 On 07/02/2019	Bond Future	Sell	14	0.00
R209 On 07/02/2019	Bond Future	Buy	14	0.00
R209 On 07/02/2019	Bond Future	Buy	18	0.00
R209 On 07/02/2019	Bond Future	Sell	18	0.00

**R210 Bond Future**

R210 On 07/02/2019	Bond Future	Buy	141	0.00
R210 On 07/02/2019	Bond Future	Sell	141	0.00
R210 On 02/05/2019	Bond Future	Sell	141	0.00
R210 On 02/05/2019	Bond Future	Buy	141	0.00
R210 On 07/02/2019	Bond Future	Buy	571	0.00
R210 On 07/02/2019	Bond Future	Sell	571	0.00
R210 On 02/05/2019	Bond Future	Sell	571	0.00
R210 On 02/05/2019	Bond Future	Buy	571	0.00
R210 On 07/02/2019	Bond Future	Buy	712	0.00
R210 On 07/02/2019	Bond Future	Sell	712	0.00
R210 On 02/05/2019	Bond Future	Buy	712	0.00
R210 On 02/05/2019	Bond Future	Sell	712	0.00

**R212 Bond Future**

R212 On 07/02/2019	Bond Future	Sell	1,526	0.00
R212 On 07/02/2019	Bond Future	Buy	1,526	0.00
R212 On 07/02/2019	Bond Future	Sell	1,526	0.00
R212 On 07/02/2019	Bond Future	Buy	1,526	0.00
R212 On 02/05/2019	Bond Future	Sell	1,526	0.00
R212 On 02/05/2019	Bond Future	Buy	1,526	0.00
R212 On 02/05/2019	Bond Future	Buy	1,526	0.00
R212 On 02/05/2019	Bond Future	Sell	1,526	0.00

**R213 Bond Future**

R213 On 02/05/2019	Bond Future	Buy	1,200	0.00
R213 On 02/05/2019	Bond Future	Sell	1,200	0.00

**R214 Bond Future**

R214 On 02/05/2019	Bond Future	Sell	1,200	0.00
R214 On 02/05/2019	Bond Future	Buy	1,200	0.00

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

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**Grand Total for Daily Detailed Turnover:****79,010****0.00**