



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 : 30/01/2019

TO DATE : 30/01/2019

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

All Bond Index

ALBI On 07/02/2019	Index Future		Sell	30	0.00
ALBI On 07/02/2019	Index Future		Buy	30	0.00
ALBI On 02/05/2019	Index Future		Sell	30	0.00
ALBI On 02/05/2019	Index Future		Buy	30	0.00

Govi Total Return Index

GOVI On 07/02/2019	GOVI		Buy	1	0.00
GOVI On 07/02/2019	GOVI		Sell	1	0.00
GOVI On 07/02/2019	GOVI		Sell	1	0.00
GOVI On 07/02/2019	GOVI		Buy	1	0.00
GOVI On 07/02/2019	GOVI		Sell	1	0.00
GOVI On 07/02/2019	GOVI		Buy	1	0.00

I2025 Bond Future

2025 On 02/05/2019	Bond Future		Buy	5	0.00
2025 On 02/05/2019	Bond Future		Sell	5	0.00

I2033 Bond Future

2033 On 07/02/2019	Bond Future		Sell	120	0.00
2033 On 07/02/2019	Bond Future		Buy	120	0.00
2033 On 07/02/2019	Bond Future		Sell	120	0.00
2033 On 07/02/2019	Bond Future		Buy	120	0.00
2033 On 02/05/2019	Bond Future		Sell	120	0.00
2033 On 02/05/2019	Bond Future		Buy	120	0.00
2033 On 02/05/2019	Bond Future		Buy	120	0.00
2033 On 02/05/2019	Bond Future		Sell	120	0.00

I2038 Bond Future

2038 On 02/05/2019	Bond Future		Sell	437	0.00
2038 On 02/05/2019	Bond Future		Buy	437	0.00
2038 On 02/05/2019	Bond Future		Buy	437	0.00
2038 On 02/05/2019	Bond Future		Sell	437	0.00
2038 On 07/02/2019	Bond Future		Sell	1,000	0.00
2038 On 07/02/2019	Bond Future		Buy	1,000	0.00
2038 On 07/02/2019	Bond Future		Buy	1,000	0.00
2038 On 07/02/2019	Bond Future		Sell	1,000	0.00
2038 On 02/05/2019	Bond Future		Sell	1,000	0.00
2038 On 02/05/2019	Bond Future		Buy	1,000	0.00
2038 On 02/05/2019	Bond Future		Sell	1,000	0.00
2038 On 02/05/2019	Bond Future		Buy	1,000	0.00

New Inflation Linked Index

IGOV On 07/02/2019	Index Future		Buy	5	0.00
IGOV On 07/02/2019	Index Future		Sell	5	0.00
IGOV On 07/02/2019	Index Future		Buy	10	0.00
IGOV On 07/02/2019	Index Future		Sell	10	0.00
IGOV On 07/02/2019	Index Future		Sell	15	0.00
IGOV On 07/02/2019	Index Future		Buy	15	0.00
IGOV On 02/05/2019	Index Future		Sell	15	0.00
IGOV On 02/05/2019	Index Future		Buy	15	0.00

R186 Bond Future

R186 On 02/05/2019	Bond Future	8.62	Call	Sell	10	0.00
R186 On 02/05/2019	Bond Future	8.62	Call	Buy	10	0.00
R186 On 02/05/2019	Bond Future	9.20	Call	Buy	10	0.00
R186 On 02/05/2019	Bond Future	9.20	Call	Sell	10	0.00
R186 On 02/05/2019	Bond Future	9.96	Put	Sell	10	0.00
R186 On 02/05/2019	Bond Future	9.96	Put	Buy	10	0.00
R186 On 02/05/2019	Bond Future	8.62	Call	Sell	30	0.00
R186 On 02/05/2019	Bond Future	8.62	Call	Buy	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/05/2019	9.20	Call	Buy	30	0.00
R186 On 02/05/2019	9.20	Call	Sell	30	0.00
R186 On 02/05/2019	9.96	Put	Sell	30	0.00
R186 On 02/05/2019	9.96	Put	Buy	30	0.00
R186 On 02/05/2019	8.62	Call	Sell	50	0.00
R186 On 02/05/2019	8.62	Call	Buy	50	0.00
R186 On 02/05/2019	9.20	Call	Buy	50	0.00
R186 On 02/05/2019	9.20	Call	Sell	50	0.00
R186 On 02/05/2019	9.96	Put	Sell	50	0.00
R186 On 02/05/2019	9.96	Put	Buy	50	0.00
R186 On 02/05/2019	8.62	Call	Buy	90	0.00
R186 On 02/05/2019	8.62	Call	Sell	90	0.00
R186 On 02/05/2019	9.20	Call	Sell	90	0.00
R186 On 02/05/2019	9.20	Call	Buy	90	0.00
R186 On 02/05/2019	9.96	Put	Buy	90	0.00
R186 On 02/05/2019	9.96	Put	Sell	90	0.00
R186 On 07/02/2019			Sell	250	0.00
R186 On 07/02/2019			Buy	250	0.00
R186 On 02/05/2019			Buy	250	0.00
R186 On 02/05/2019			Sell	250	0.00
R186 On 07/02/2019			Sell	3,250	0.00
R186 On 07/02/2019			Buy	3,250	0.00
R186 On 02/05/2019			Buy	3,250	0.00
R186 On 02/05/2019			Sell	3,250	0.00
R186 On 07/02/2019			Buy	3,500	0.00
R186 On 07/02/2019			Sell	3,500	0.00
R186 On 02/05/2019			Buy	3,500	0.00
R186 On 02/05/2019			Sell	3,500	0.00
R202 Bond Future					
R202 On 07/02/2019			Buy	400	0.00
R202 On 07/02/2019			Sell	400	0.00
R202 On 02/05/2019			Sell	400	0.00
R202 On 02/05/2019			Buy	400	0.00
R2023 Bond Future					
R023 On 07/02/2019			Buy	2	0.00
R023 On 07/02/2019			Sell	2	0.00
R023 On 07/02/2019			Buy	21	0.00
R023 On 07/02/2019			Sell	21	0.00
R023 On 07/02/2019			Sell	21	0.00

R023 On 07/02/2019	Bond Future	Buy	21	0.00
R023 On 07/02/2019	Bond Future	Buy	40	0.00
R023 On 07/02/2019	Bond Future	Sell	40	0.00
R023 On 07/02/2019	Bond Future	Sell	42	0.00
R023 On 07/02/2019	Bond Future	Buy	42	0.00
R023 On 02/05/2019	Bond Future	Buy	200	0.00
R023 On 02/05/2019	Bond Future	Sell	200	0.00
R023 On 02/05/2019	Bond Future	Buy	400	0.00
R023 On 02/05/2019	Bond Future	Sell	400	0.00
R023 On 02/05/2019	Bond Future	Buy	400	0.00
R023 On 02/05/2019	Bond Future	Sell	400	0.00
R023 On 02/05/2019	Bond Future	Buy	1,000	0.00
R023 On 02/05/2019	Bond Future	Sell	1,000	0.00

R2035 Bond Future

R035 On 07/02/2019	Bond Future	Buy	40	0.00
R035 On 07/02/2019	Bond Future	Sell	40	0.00
R035 On 02/05/2019	Bond Future	Sell	40	0.00
R035 On 02/05/2019	Bond Future	Buy	40	0.00

R2044 Bond Future

2044 On 02/05/2019	Bond Future	Sell	9	0.00
2044 On 02/05/2019	Bond Future	Buy	9	0.00
2044 On 07/02/2019	Bond Future	Buy	13	0.00
2044 On 07/02/2019	Bond Future	Sell	13	0.00
2044 On 07/02/2019	Bond Future	Buy	22	0.00
2044 On 07/02/2019	Bond Future	Sell	22	0.00
2044 On 02/05/2019	Bond Future	Sell	27	0.00
2044 On 02/05/2019	Bond Future	Buy	27	0.00
2044 On 02/05/2019	Bond Future	Sell	43	0.00
2044 On 02/05/2019	Bond Future	Buy	43	0.00
2044 On 07/02/2019	Bond Future	Buy	44	0.00
2044 On 07/02/2019	Bond Future	Sell	44	0.00
2044 On 07/02/2019	Bond Future	Buy	451	0.00
2044 On 07/02/2019	Bond Future	Sell	451	0.00
2044 On 02/05/2019	Bond Future	Sell	451	0.00
2044 On 02/05/2019	Bond Future	Buy	451	0.00
2044 On 07/02/2019	Bond Future	Sell	530	0.00
2044 On 07/02/2019	Bond Future	Buy	530	0.00
2044 On 07/02/2019	Bond Future	Sell	530	0.00
2044 On 07/02/2019	Bond Future	Buy	530	0.00
2044 On 02/05/2019	Bond Future	Sell	530	0.00
2044 On 02/05/2019	Bond Future	Buy	530	0.00
2044 On 02/05/2019	Bond Future	Buy	530	0.00
2044 On 02/05/2019	Bond Future	Sell	530	0.00
2044 On 07/02/2019	Bond Future	Buy	1,300	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 07/02/2019			Sell	1,300	0.00
2044 On 02/05/2019			Sell	1,300	0.00
2044 On 02/05/2019			Buy	1,300	0.00
2044 On 07/02/2019			Buy	5,000	0.00
2044 On 07/02/2019			Sell	5,000	0.00
2044 On 02/05/2019			Sell	5,000	0.00
2044 On 02/05/2019			Buy	5,000	0.00

R2048 Bond Future

R248 On 02/05/2019			Buy	4	0.00
R248 On 02/05/2019			Sell	4	0.00
R248 On 07/02/2019			Buy	7	0.00
R248 On 07/02/2019			Sell	7	0.00
R248 On 02/05/2019			Sell	13	0.00
R248 On 02/05/2019			Buy	13	0.00
R248 On 07/02/2019			Buy	14	0.00
R248 On 07/02/2019			Sell	14	0.00
R248 On 07/02/2019			Buy	17	0.00
R248 On 07/02/2019			Sell	17	0.00
R248 On 02/05/2019			Sell	21	0.00
R248 On 02/05/2019			Buy	21	0.00
R248 On 07/02/2019			Buy	50	0.00
R248 On 07/02/2019			Sell	50	0.00
R248 On 02/05/2019			Sell	50	0.00
R248 On 02/05/2019			Buy	50	0.00
R248 On 07/02/2019			Buy	88	0.00
R248 On 07/02/2019			Sell	88	0.00
R248 On 07/02/2019			Sell	88	0.00
R248 On 07/02/2019			Buy	88	0.00
R248 On 02/05/2019			Sell	88	0.00
R248 On 02/05/2019			Buy	88	0.00
R248 On 02/05/2019			Buy	88	0.00
R248 On 02/05/2019			Sell	88	0.00
R248 On 07/02/2019			Sell	1,700	0.00
R248 On 07/02/2019			Buy	1,700	0.00
R248 On 02/05/2019			Buy	1,700	0.00
R248 On 02/05/2019			Sell	1,700	0.00
R248 On 07/02/2019			Sell	5,000	0.00
R248 On 07/02/2019			Buy	5,000	0.00
R248 On 07/02/2019			Sell	5,000	0.00
R248 On 07/02/2019			Buy	5,000	0.00
R248 On 07/02/2019			Buy	5,000	0.00

R248 On 07/02/2019	Bond Future	Sell	5,000	0.00
R248 On 02/05/2019	Bond Future	Sell	5,000	0.00
R248 On 02/05/2019	Bond Future	Buy	5,000	0.00
R248 On 02/05/2019	Bond Future	Buy	5,000	0.00
R248 On 02/05/2019	Bond Future	Sell	5,000	0.00
R248 On 02/05/2019	Bond Future	Sell	5,000	0.00
R248 On 02/05/2019	Bond Future	Buy	5,000	0.00

R207 Bond Future

R207 On 02/05/2019	Bond Future	Buy	50	0.00
R207 On 02/05/2019	Bond Future	Sell	50	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	1	0.00
R209 On 07/02/2019	Bond Future	Sell	1	0.00
R209 On 07/02/2019	Bond Future	Sell	3	0.00
R209 On 07/02/2019	Bond Future	Buy	3	0.00
R209 On 07/02/2019	Bond Future	Sell	20	0.00
R209 On 07/02/2019	Bond Future	Buy	20	0.00
R209 On 07/02/2019	Bond Future	Buy	25	0.00
R209 On 07/02/2019	Bond Future	Sell	25	0.00

R210 Bond Future

R210 On 07/02/2019	Bond Future	Buy	1,180	0.00
R210 On 07/02/2019	Bond Future	Sell	1,180	0.00
R210 On 02/05/2019	Bond Future	Sell	1,180	0.00
R210 On 02/05/2019	Bond Future	Buy	1,180	0.00

R212 Bond Future

R212 On 07/02/2019	Bond Future	Sell	1,000	0.00
R212 On 07/02/2019	Bond Future	Buy	1,000	0.00
R212 On 07/02/2019	Bond Future	Buy	1,000	0.00
R212 On 07/02/2019	Bond Future	Sell	1,000	0.00
R212 On 02/05/2019	Bond Future	Sell	1,000	0.00
R212 On 02/05/2019	Bond Future	Buy	1,000	0.00
R212 On 02/05/2019	Bond Future	Sell	1,000	0.00
R212 On 02/05/2019	Bond Future	Buy	1,000	0.00

R214 Bond Future

R214 On 07/02/2019	Bond Future	Buy	2	0.00
R214 On 07/02/2019	Bond Future	Sell	2	0.00
R214 On 02/05/2019	Bond Future	Sell	2	0.00
R214 On 02/05/2019	Bond Future	Buy	2	0.00
R214 On 02/05/2019	Bond Future	Sell	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 02/05/2019	Bond Future		Buy	10	0.00
R214 On 07/02/2019	Bond Future		Buy	13	0.00
R214 On 07/02/2019	Bond Future		Sell	13	0.00
R214 On 07/02/2019	Bond Future		Buy	25	0.00
R214 On 07/02/2019	Bond Future		Sell	25	0.00
R214 On 02/05/2019	Bond Future		Sell	30	0.00
R214 On 02/05/2019	Bond Future		Buy	30	0.00
R214 On 02/05/2019	Bond Future		Sell	48	0.00
R214 On 02/05/2019	Bond Future		Buy	48	0.00
R214 On 07/02/2019	Bond Future		Buy	50	0.00
R214 On 07/02/2019	Bond Future		Sell	50	0.00
R214 On 07/02/2019	Bond Future		Buy	90	0.00
R214 On 07/02/2019	Bond Future		Sell	90	0.00
R214 On 07/02/2019	Bond Future		Sell	90	0.00
R214 On 07/02/2019	Bond Future		Buy	90	0.00
R214 On 02/05/2019	Bond Future		Buy	90	0.00
R214 On 02/05/2019	Bond Future		Sell	90	0.00
R214 On 02/05/2019	Bond Future		Buy	90	0.00
R214 On 02/05/2019	Bond Future		Sell	90	0.00

Grand Total for Daily Detailed Turnover: 79,721 0.00