



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 : 12/02/2019

TO DATE : 12/02/2019

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

R186 Bond Future

R186 On 02/05/2019	Bond Future		Sell	30	0.00
R186 On 02/05/2019	Bond Future		Buy	30	0.00
R186 On 02/05/2019	Bond Future		Sell	34	0.00
R186 On 02/05/2019	Bond Future		Buy	34	0.00
R186 On 02/05/2019	Bond Future		Sell	36	0.00
R186 On 02/05/2019	Bond Future		Buy	36	0.00
R186 On 02/05/2019	Bond Future		Sell	48	0.00
R186 On 02/05/2019	Bond Future		Buy	48	0.00
R186 On 02/05/2019	Bond Future		Sell	96	0.00
R186 On 02/05/2019	Bond Future		Buy	96	0.00
R186 On 02/05/2019	Bond Future		Sell	208	0.00
R186 On 02/05/2019	Bond Future		Buy	208	0.00
R186 On 02/05/2019	Bond Future		Buy	250	0.00
R186 On 02/05/2019	Bond Future		Sell	250	0.00

R2030 Bond Future

2030 On 02/05/2019	Bond Future	Buy	249	0.00
2030 On 02/05/2019	Bond Future	Sell	249	0.00
2030 On 02/05/2019	Bond Future	Sell	249	0.00
2030 On 02/05/2019	Bond Future	Buy	249	0.00

R2032 Bond Future

2032 On 02/05/2019	Bond Future	Sell	10	0.00
2032 On 02/05/2019	Bond Future	Buy	10	0.00
2032 On 02/05/2019	Bond Future	Sell	18	0.00
2032 On 02/05/2019	Bond Future	Buy	18	0.00
2032 On 02/05/2019	Bond Future	Sell	18	0.00
2032 On 02/05/2019	Bond Future	Buy	18	0.00
2032 On 02/05/2019	Bond Future	Sell	40	0.00
2032 On 02/05/2019	Bond Future	Buy	40	0.00
2032 On 02/05/2019	Bond Future	Sell	75	0.00
2032 On 02/05/2019	Bond Future	Buy	75	0.00
2032 On 02/05/2019	Bond Future	Sell	76	0.00
2032 On 02/05/2019	Bond Future	Buy	76	0.00
2032 On 02/05/2019	Bond Future	Sell	140	0.00
2032 On 02/05/2019	Bond Future	Buy	140	0.00
2032 On 02/05/2019	Bond Future	Sell	140	0.00
2032 On 02/05/2019	Bond Future	Buy	140	0.00
2032 On 02/05/2019	Bond Future	Sell	145	0.00
2032 On 02/05/2019	Bond Future	Buy	145	0.00
2032 On 02/05/2019	Bond Future	Sell	145	0.00
2032 On 02/05/2019	Bond Future	Buy	145	0.00
2032 On 02/05/2019	Bond Future	Sell	151	0.00
2032 On 02/05/2019	Bond Future	Buy	151	0.00
2032 On 02/05/2019	Bond Future	Sell	152	0.00
2032 On 02/05/2019	Bond Future	Buy	152	0.00
2032 On 02/05/2019	Bond Future	Sell	399	0.00
2032 On 02/05/2019	Bond Future	Buy	399	0.00
2032 On 02/05/2019	Bond Future	Sell	399	0.00
2032 On 02/05/2019	Bond Future	Buy	399	0.00
2032 On 02/05/2019	Bond Future	Sell	400	0.00
2032 On 02/05/2019	Bond Future	Buy	400	0.00
2032 On 02/05/2019	Bond Future	Sell	1,196	0.00
2032 On 02/05/2019	Bond Future	Buy	1,196	0.00
2032 On 02/05/2019	Bond Future	Buy	1,230	0.00
2032 On 02/05/2019	Bond Future	Sell	1,230	0.00
2032 On 02/05/2019	Bond Future	Sell	1,994	0.00
2032 On 02/05/2019	Bond Future	Buy	1,994	0.00

R2035 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/05/2019	Bond Future		Sell	5	0.00
R035 On 02/05/2019	Bond Future		Buy	5	0.00
R035 On 02/05/2019	Bond Future		Sell	34	0.00
R035 On 02/05/2019	Bond Future		Buy	34	0.00
R035 On 02/05/2019	Bond Future		Sell	36	0.00
R035 On 02/05/2019	Bond Future		Buy	36	0.00
R035 On 02/05/2019	Bond Future		Sell	40	0.00
R035 On 02/05/2019	Bond Future		Buy	40	0.00
R035 On 02/05/2019	Bond Future		Sell	69	0.00
R035 On 02/05/2019	Bond Future		Buy	69	0.00
R035 On 02/05/2019	Bond Future		Sell	69	0.00
R035 On 02/05/2019	Bond Future		Buy	69	0.00
R035 On 02/05/2019	Bond Future		Sell	73	0.00
R035 On 02/05/2019	Bond Future		Buy	73	0.00
R035 On 02/05/2019	Bond Future		Sell	75	0.00
R035 On 02/05/2019	Bond Future		Buy	75	0.00
R035 On 02/05/2019	Bond Future		Sell	146	0.00
R035 On 02/05/2019	Bond Future		Buy	146	0.00
R035 On 02/05/2019	Bond Future		Sell	152	0.00
R035 On 02/05/2019	Bond Future		Buy	152	0.00
R035 On 02/05/2019	Bond Future		Sell	191	0.00
R035 On 02/05/2019	Bond Future		Buy	191	0.00
R035 On 02/05/2019	Bond Future		Sell	254	0.00
R035 On 02/05/2019	Bond Future		Buy	254	0.00
R035 On 02/05/2019	Bond Future		Buy	312	0.00
R035 On 02/05/2019	Bond Future		Sell	312	0.00
R035 On 02/05/2019	Bond Future		Sell	401	0.00
R035 On 02/05/2019	Bond Future		Buy	401	0.00
R035 On 02/05/2019	Bond Future		Sell	433	0.00
R035 On 02/05/2019	Bond Future		Buy	433	0.00
R035 On 02/05/2019	Bond Future		Sell	782	0.00
R035 On 02/05/2019	Bond Future		Buy	782	0.00
R035 On 02/05/2019	Bond Future		Buy	939	0.00
R035 On 02/05/2019	Bond Future		Sell	939	0.00
R035 On 02/05/2019	Bond Future		Sell	1,190	0.00
R035 On 02/05/2019	Bond Future		Buy	1,190	0.00
R035 On 02/05/2019	Bond Future		Sell	1,193	0.00
R035 On 02/05/2019	Bond Future		Buy	1,193	0.00
R035 On 02/05/2019	Bond Future		Sell	1,316	0.00
R035 On 02/05/2019	Bond Future		Buy	1,316	0.00

R2037 Bond Future

2037 On 02/05/2019	Bond Future	Sell	5	0.00
2037 On 02/05/2019	Bond Future	Buy	5	0.00
2037 On 02/05/2019	Bond Future	Sell	37	0.00
2037 On 02/05/2019	Bond Future	Buy	37	0.00
2037 On 02/05/2019	Bond Future	Sell	39	0.00
2037 On 02/05/2019	Bond Future	Buy	39	0.00
2037 On 02/05/2019	Bond Future	Sell	75	0.00
2037 On 02/05/2019	Bond Future	Buy	75	0.00
2037 On 02/05/2019	Bond Future	Sell	79	0.00
2037 On 02/05/2019	Bond Future	Buy	79	0.00
2037 On 02/05/2019	Bond Future	Sell	208	0.00
2037 On 02/05/2019	Bond Future	Buy	208	0.00
2037 On 02/05/2019	Bond Future	Sell	415	0.00
2037 On 02/05/2019	Bond Future	Buy	415	0.00
2037 On 02/05/2019	Bond Future	Buy	858	0.00
2037 On 02/05/2019	Bond Future	Sell	858	0.00

R2040 Bond Future

2040 On 02/05/2019	Bond Future	Sell	10	0.00
2040 On 02/05/2019	Bond Future	Buy	10	0.00
2040 On 02/05/2019	Bond Future	Sell	18	0.00
2040 On 02/05/2019	Bond Future	Buy	18	0.00
2040 On 02/05/2019	Bond Future	Sell	18	0.00
2040 On 02/05/2019	Bond Future	Buy	18	0.00
2040 On 02/05/2019	Bond Future	Sell	40	0.00
2040 On 02/05/2019	Bond Future	Buy	40	0.00
2040 On 02/05/2019	Bond Future	Sell	70	0.00
2040 On 02/05/2019	Bond Future	Buy	70	0.00
2040 On 02/05/2019	Bond Future	Sell	72	0.00
2040 On 02/05/2019	Bond Future	Buy	72	0.00
2040 On 02/05/2019	Bond Future	Sell	76	0.00
2040 On 02/05/2019	Bond Future	Buy	76	0.00
2040 On 02/05/2019	Bond Future	Sell	76	0.00
2040 On 02/05/2019	Bond Future	Buy	76	0.00
2040 On 02/05/2019	Bond Future	Sell	146	0.00
2040 On 02/05/2019	Bond Future	Buy	146	0.00
2040 On 02/05/2019	Bond Future	Sell	146	0.00
2040 On 02/05/2019	Bond Future	Buy	146	0.00
2040 On 02/05/2019	Bond Future	Sell	152	0.00
2040 On 02/05/2019	Bond Future	Buy	152	0.00
2040 On 02/05/2019	Bond Future	Sell	153	0.00
2040 On 02/05/2019	Bond Future	Buy	153	0.00
2040 On 02/05/2019	Bond Future	Sell	401	0.00
2040 On 02/05/2019	Bond Future	Buy	401	0.00
2040 On 02/05/2019	Bond Future	Sell	403	0.00
2040 On 02/05/2019	Bond Future	Buy	403	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 02/05/2019			Sell	405	0.00
2040 On 02/05/2019			Buy	405	0.00
2040 On 02/05/2019			Sell	1,201	0.00
2040 On 02/05/2019			Buy	1,201	0.00
2040 On 02/05/2019			Buy	1,311	0.00
2040 On 02/05/2019			Sell	1,311	0.00
2040 On 02/05/2019			Buy	2,076	0.00
2040 On 02/05/2019			Sell	2,076	0.00

R2044 Bond Future

2044 On 02/05/2019			Buy	10	0.00
2044 On 02/05/2019			Sell	10	0.00
2044 On 02/05/2019			Buy	26	0.00
2044 On 02/05/2019			Sell	26	0.00
2044 On 02/05/2019			Buy	32	0.00
2044 On 02/05/2019			Sell	32	0.00
2044 On 02/05/2019			Buy	46	0.00
2044 On 02/05/2019			Sell	46	0.00
2044 On 02/05/2019			Buy	52	0.00
2044 On 02/05/2019			Sell	52	0.00
2044 On 02/05/2019			Buy	56	0.00
2044 On 02/05/2019			Sell	56	0.00
2044 On 02/05/2019			Sell	56	0.00
2044 On 02/05/2019			Buy	56	0.00
2044 On 02/05/2019			Buy	69	0.00
2044 On 02/05/2019			Sell	69	0.00
2044 On 02/05/2019			Buy	94	0.00
2044 On 02/05/2019			Sell	94	0.00
2044 On 02/05/2019			Buy	123	0.00
2044 On 02/05/2019			Sell	123	0.00
2044 On 02/05/2019			Buy	137	0.00
2044 On 02/05/2019			Sell	137	0.00
2044 On 02/05/2019			Buy	334	0.00
2044 On 02/05/2019			Sell	334	0.00
2044 On 02/05/2019			Buy	350	0.00
2044 On 02/05/2019			Sell	350	0.00
2044 On 02/05/2019			Buy	1,273	0.00
2044 On 02/05/2019			Sell	1,273	0.00

R209 Bond Future

R209 On 02/05/2019			Buy	13	0.00
--------------------	--	--	-----	----	------

R209 On 02/05/2019	Bond Future	Sell	13	0.00
R209 On 02/05/2019	Bond Future	Buy	43	0.00
R209 On 02/05/2019	Bond Future	Sell	43	0.00
R209 On 02/05/2019	Bond Future	Buy	87	0.00
R209 On 02/05/2019	Bond Future	Sell	87	0.00
R209 On 02/05/2019	Bond Future	Buy	90	0.00
R209 On 02/05/2019	Bond Future	Sell	90	0.00
R209 On 02/05/2019	Bond Future	Buy	95	0.00
R209 On 02/05/2019	Bond Future	Sell	95	0.00
R209 On 02/05/2019	Bond Future	Buy	95	0.00
R209 On 02/05/2019	Bond Future	Sell	95	0.00
R209 On 02/05/2019	Bond Future	Buy	182	0.00
R209 On 02/05/2019	Bond Future	Sell	182	0.00
R209 On 02/05/2019	Bond Future	Buy	183	0.00
R209 On 02/05/2019	Bond Future	Sell	183	0.00
R209 On 02/05/2019	Bond Future	Buy	191	0.00
R209 On 02/05/2019	Bond Future	Sell	191	0.00
R209 On 02/05/2019	Bond Future	Buy	192	0.00
R209 On 02/05/2019	Bond Future	Sell	192	0.00
R209 On 02/05/2019	Bond Future	Buy	503	0.00
R209 On 02/05/2019	Bond Future	Sell	503	0.00
R209 On 02/05/2019	Bond Future	Buy	505	0.00
R209 On 02/05/2019	Bond Future	Sell	505	0.00
R209 On 02/05/2019	Bond Future	Buy	609	0.00
R209 On 02/05/2019	Bond Future	Sell	609	0.00
R209 On 02/05/2019	Bond Future	Buy	1,403	0.00
R209 On 02/05/2019	Bond Future	Sell	1,403	0.00
R209 On 02/05/2019	Bond Future	Buy	1,714	0.00
R209 On 02/05/2019	Bond Future	Sell	1,714	0.00
R209 On 02/05/2019	Bond Future	Buy	2,477	0.00
R209 On 02/05/2019	Bond Future	Sell	2,477	0.00

R213 Bond Future

R213 On 02/05/2019	Bond Future	Buy	11	0.00
R213 On 02/05/2019	Bond Future	Sell	11	0.00
R213 On 02/05/2019	Bond Future	Buy	20	0.00
R213 On 02/05/2019	Bond Future	Sell	20	0.00
R213 On 02/05/2019	Bond Future	Buy	20	0.00
R213 On 02/05/2019	Bond Future	Sell	20	0.00
R213 On 02/05/2019	Bond Future	Buy	41	0.00
R213 On 02/05/2019	Bond Future	Sell	41	0.00
R213 On 02/05/2019	Bond Future	Buy	82	0.00
R213 On 02/05/2019	Bond Future	Sell	82	0.00
R213 On 02/05/2019	Bond Future	Buy	82	0.00
R213 On 02/05/2019	Bond Future	Sell	82	0.00
R213 On 02/05/2019	Bond Future	Buy	158	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 02/05/2019	Bond Future		Sell	158	0.00
R213 On 02/05/2019	Bond Future		Buy	158	0.00
R213 On 02/05/2019	Bond Future		Sell	158	0.00
R213 On 02/05/2019	Bond Future		Buy	165	0.00
R213 On 02/05/2019	Bond Future		Sell	165	0.00
R213 On 02/05/2019	Bond Future		Buy	165	0.00
R213 On 02/05/2019	Bond Future		Sell	165	0.00
R213 On 02/05/2019	Bond Future		Buy	435	0.00
R213 On 02/05/2019	Bond Future		Sell	435	0.00
R213 On 02/05/2019	Bond Future		Buy	435	0.00
R213 On 02/05/2019	Bond Future		Sell	435	0.00
R213 On 02/05/2019	Bond Future		Buy	469	0.00
R213 On 02/05/2019	Bond Future		Sell	469	0.00
R213 On 02/05/2019	Bond Future		Buy	1,267	0.00
R213 On 02/05/2019	Bond Future		Sell	1,267	0.00
R213 On 02/05/2019	Bond Future		Sell	1,370	0.00
R213 On 02/05/2019	Bond Future		Buy	1,370	0.00
R213 On 02/05/2019	Bond Future		Buy	2,138	0.00
R213 On 02/05/2019	Bond Future		Sell	2,138	0.00

R214 Bond Future

R214 On 02/05/2019	Bond Future		Buy	13	0.00
R214 On 02/05/2019	Bond Future		Sell	13	0.00
R214 On 02/05/2019	Bond Future		Buy	23	0.00
R214 On 02/05/2019	Bond Future		Sell	23	0.00
R214 On 02/05/2019	Bond Future		Buy	23	0.00
R214 On 02/05/2019	Bond Future		Sell	23	0.00
R214 On 02/05/2019	Bond Future		Buy	43	0.00
R214 On 02/05/2019	Bond Future		Sell	43	0.00
R214 On 02/05/2019	Bond Future		Buy	88	0.00
R214 On 02/05/2019	Bond Future		Sell	88	0.00
R214 On 02/05/2019	Bond Future		Buy	91	0.00
R214 On 02/05/2019	Bond Future		Sell	91	0.00
R214 On 02/05/2019	Bond Future		Buy	96	0.00
R214 On 02/05/2019	Bond Future		Sell	96	0.00
R214 On 02/05/2019	Bond Future		Buy	97	0.00
R214 On 02/05/2019	Bond Future		Sell	97	0.00
R214 On 02/05/2019	Bond Future		Buy	184	0.00
R214 On 02/05/2019	Bond Future		Sell	184	0.00
R214 On 02/05/2019	Bond Future		Buy	186	0.00
R214 On 02/05/2019	Bond Future		Sell	186	0.00
R214 On 02/05/2019	Bond Future		Buy	193	0.00

R214 On 02/05/2019	Bond Future	Sell	193	0.00
R214 On 02/05/2019	Bond Future	Buy	194	0.00
R214 On 02/05/2019	Bond Future	Sell	194	0.00
R214 On 02/05/2019	Bond Future	Buy	508	0.00
R214 On 02/05/2019	Bond Future	Sell	508	0.00
R214 On 02/05/2019	Bond Future	Buy	512	0.00
R214 On 02/05/2019	Bond Future	Sell	512	0.00
R214 On 02/05/2019	Bond Future	Buy	621	0.00
R214 On 02/05/2019	Bond Future	Sell	621	0.00
R214 On 02/05/2019	Bond Future	Buy	1,415	0.00
R214 On 02/05/2019	Bond Future	Sell	1,415	0.00
R214 On 02/05/2019	Bond Future	Buy	1,764	0.00
R214 On 02/05/2019	Bond Future	Sell	1,764	0.00
R214 On 02/05/2019	Bond Future	Sell	2,523	0.00
R214 On 02/05/2019	Bond Future	Buy	2,523	0.00

Grand Total for Daily Detailed Turnover:

50,758

0.00