



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 : 15/03/2019

TO DATE : 15/03/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/05/2019	Bond Future		Sell	10	0.00
R186 On 02/05/2019	Bond Future		Buy	10	0.00
R2037 Bond Future					
2037 On 02/05/2019	Bond Future		Buy	30	0.00
2037 On 02/05/2019	Bond Future		Sell	30	0.00
2037 On 02/05/2019	Bond Future		Buy	50	0.00
2037 On 02/05/2019	Bond Future		Sell	50	0.00
2037 On 02/05/2019	Bond Future		Buy	108	0.00
2037 On 02/05/2019	Bond Future		Sell	108	0.00
2037 On 02/05/2019	Bond Future		Buy	185	0.00
2037 On 02/05/2019	Bond Future		Sell	185	0.00
2037 On 02/05/2019	Bond Future		Sell	195	0.00
2037 On 02/05/2019	Bond Future		Buy	195	0.00

2037 On 02/05/2019	Bond Future	Buy	380	0.00
2037 On 02/05/2019	Bond Future	Sell	380	0.00
2037 On 02/05/2019	Bond Future	Sell	655	0.00
2037 On 02/05/2019	Bond Future	Buy	655	0.00
2037 On 02/05/2019	Bond Future	Buy	717	0.00
2037 On 02/05/2019	Bond Future	Sell	717	0.00
2037 On 02/05/2019	Bond Future	Buy	1,400	0.00
2037 On 02/05/2019	Bond Future	Sell	1,400	0.00
2037 On 02/05/2019	Bond Future	Buy	2,410	0.00
2037 On 02/05/2019	Bond Future	Sell	2,410	0.00

R2040 Bond Future

2040 On 02/05/2019	Bond Future	Buy	2	0.00
2040 On 02/05/2019	Bond Future	Sell	2	0.00
2040 On 02/05/2019	Bond Future	Buy	7	0.00
2040 On 02/05/2019	Bond Future	Sell	7	0.00
2040 On 02/05/2019	Bond Future	Buy	14	0.00
2040 On 02/05/2019	Bond Future	Sell	14	0.00
2040 On 02/05/2019	Bond Future	Buy	17	0.00
2040 On 02/05/2019	Bond Future	Sell	17	0.00
2040 On 02/05/2019	Bond Future	Buy	23	0.00
2040 On 02/05/2019	Bond Future	Sell	23	0.00
2040 On 02/05/2019	Bond Future	Buy	44	0.00
2040 On 02/05/2019	Bond Future	Sell	44	0.00
2040 On 02/05/2019	Bond Future	Buy	53	0.00
2040 On 02/05/2019	Bond Future	Sell	53	0.00
2040 On 02/05/2019	Bond Future	Buy	66	0.00
2040 On 02/05/2019	Bond Future	Sell	66	0.00
2040 On 02/05/2019	Bond Future	Buy	75	0.00
2040 On 02/05/2019	Bond Future	Sell	75	0.00
2040 On 02/05/2019	Bond Future	Sell	122	0.00
2040 On 02/05/2019	Bond Future	Buy	122	0.00
2040 On 02/05/2019	Bond Future	Buy	217	0.00
2040 On 02/05/2019	Bond Future	Sell	217	0.00
2040 On 02/05/2019	Bond Future	Sell	396	0.00
2040 On 02/05/2019	Bond Future	Buy	396	0.00

R207 Bond Future

R207 On 01/08/2019	Bond Future	Buy	50	0.00
R207 On 01/08/2019	Bond Future	Sell	50	0.00

R208 Bond Futures

R208 On 02/05/2019	Bond Future	Buy	40	0.00
R208 On 02/05/2019	Bond Future	Sell	40	0.00
R208 On 02/05/2019	Bond Future	Buy	112	0.00
R208 On 02/05/2019	Bond Future	Sell	112	0.00

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

Grand Total for Daily Detailed Turnover:**7,378****0.00**