



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 : 25/04/2019

TO DATE : 25/04/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 01/08/2019	Index Future		Buy	3	0.00
ALBI On 01/08/2019	Index Future		Sell	3	0.00
ALBI On 01/08/2019	Index Future		Sell	3	0.00
ALBI On 01/08/2019	Index Future		Buy	3	0.00
ALBI On 02/05/2019	Index Future		Buy	6	0.00
ALBI On 02/05/2019	Index Future		Sell	6	0.00
ALBI On 01/08/2019	Index Future		Sell	6	0.00
ALBI On 01/08/2019	Index Future		Buy	6	0.00
ALBI On 02/05/2019	Index Future		Buy	10	0.00
ALBI On 02/05/2019	Index Future		Sell	10	0.00
ALBI On 01/08/2019	Index Future		Sell	10	0.00
ALBI On 01/08/2019	Index Future		Buy	10	0.00
ALBI On 02/05/2019	Index Future		Buy	50	0.00
ALBI On 02/05/2019	Index Future		Sell	50	0.00

ALBI On 01/08/2019	Index Future	Sell	50	0.00
ALBI On 01/08/2019	Index Future	Buy	50	0.00
ALBI On 02/05/2019	Index Future	Sell	66	0.00
ALBI On 02/05/2019	Index Future	Buy	66	0.00
ALBI On 02/05/2019	Index Future	Buy	66	0.00
ALBI On 02/05/2019	Index Future	Sell	66	0.00
ALBI On 01/08/2019	Index Future	Buy	66	0.00
ALBI On 01/08/2019	Index Future	Sell	66	0.00
ALBI On 01/08/2019	Index Future	Buy	66	0.00
ALBI On 01/08/2019	Index Future	Sell	66	0.00
ALBI On 02/05/2019	Index Future	Sell	276	0.00
ALBI On 02/05/2019	Index Future	Buy	276	0.00
ALBI On 02/05/2019	Index Future	Sell	276	0.00
ALBI On 02/05/2019	Index Future	Buy	276	0.00
ALBI On 01/08/2019	Index Future	Buy	276	0.00
ALBI On 01/08/2019	Index Future	Sell	276	0.00
ALBI On 01/08/2019	Index Future	Sell	276	0.00
ALBI On 01/08/2019	Index Future	Buy	276	0.00

I2046 Bond Future

2046 On 01/08/2019	Bond Future	Buy	79	0.00
2046 On 01/08/2019	Bond Future	Sell	79	0.00
2046 On 01/08/2019	Bond Future	Buy	79	0.00
2046 On 01/08/2019	Bond Future	Sell	79	0.00

I2050 Bond Future

2050 On 01/08/2019	Bond Future	Sell	30	0.00
2050 On 01/08/2019	Bond Future	Buy	30	0.00
2050 On 01/08/2019	Bond Future	Buy	30	0.00
2050 On 01/08/2019	Bond Future	Sell	30	0.00

New Inflation Linked Index

IGOV On 02/05/2019	Index Future	Buy	1	0.00
IGOV On 02/05/2019	Index Future	Sell	1	0.00
IGOV On 02/05/2019	Index Future	Buy	1	0.00
IGOV On 02/05/2019	Index Future	Sell	1	0.00
IGOV On 01/08/2019	Index Future	Sell	1	0.00
IGOV On 01/08/2019	Index Future	Buy	1	0.00
IGOV On 01/08/2019	Index Future	Buy	1	0.00
IGOV On 01/08/2019	Index Future	Sell	1	0.00
IGOV On 02/05/2019	Index Future	Buy	2	0.00
IGOV On 02/05/2019	Index Future	Sell	2	0.00
IGOV On 07/11/2019	Index Future	Sell	2	0.00
IGOV On 07/11/2019	Index Future	Buy	2	0.00
IGOV On 02/05/2019	Index Future	Buy	4	0.00
IGOV On 02/05/2019	Index Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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IGOV On 02/05/2019	Index Future		Sell	4	0.00
IGOV On 02/05/2019	Index Future		Buy	4	0.00
IGOV On 02/05/2019	Index Future		Buy	4	0.00
IGOV On 02/05/2019	Index Future		Sell	4	0.00
IGOV On 01/08/2019	Index Future		Sell	4	0.00
IGOV On 01/08/2019	Index Future		Buy	4	0.00
IGOV On 01/08/2019	Index Future		Buy	4	0.00
IGOV On 01/08/2019	Index Future		Sell	4	0.00
IGOV On 07/11/2019	Index Future		Sell	4	0.00
IGOV On 07/11/2019	Index Future		Buy	4	0.00
IGOV On 02/05/2019	Index Future		Buy	5	0.00
IGOV On 02/05/2019	Index Future		Sell	5	0.00
IGOV On 07/11/2019	Index Future		Sell	5	0.00
IGOV On 07/11/2019	Index Future		Buy	5	0.00
IGOV On 02/05/2019	Index Future		Buy	9	0.00
IGOV On 02/05/2019	Index Future		Sell	9	0.00
IGOV On 07/11/2019	Index Future		Sell	9	0.00
IGOV On 07/11/2019	Index Future		Buy	9	0.00
IGOV On 02/05/2019	Index Future		Buy	11	0.00
IGOV On 02/05/2019	Index Future		Sell	11	0.00
IGOV On 07/11/2019	Index Future		Sell	11	0.00
IGOV On 07/11/2019	Index Future		Buy	11	0.00
IGOV On 02/05/2019	Index Future		Buy	14	0.00
IGOV On 02/05/2019	Index Future		Sell	14	0.00
IGOV On 07/11/2019	Index Future		Sell	14	0.00
IGOV On 07/11/2019	Index Future		Buy	14	0.00
IGOV On 02/05/2019	Index Future		Buy	34	0.00
IGOV On 02/05/2019	Index Future		Sell	34	0.00
IGOV On 07/11/2019	Index Future		Sell	34	0.00
IGOV On 07/11/2019	Index Future		Buy	34	0.00
IGOV On 02/05/2019	Index Future		Buy	63	0.00
IGOV On 02/05/2019	Index Future		Sell	63	0.00
IGOV On 07/11/2019	Index Future		Sell	63	0.00
IGOV On 07/11/2019	Index Future		Buy	63	0.00
IGOV On 02/05/2019	Index Future		Buy	77	0.00
IGOV On 02/05/2019	Index Future		Sell	77	0.00
IGOV On 07/11/2019	Index Future		Sell	77	0.00
IGOV On 07/11/2019	Index Future		Buy	77	0.00
IGOV On 02/05/2019	Index Future		Buy	219	0.00
IGOV On 02/05/2019	Index Future		Sell	219	0.00
IGOV On 07/11/2019	Index Future		Buy	219	0.00
IGOV On 07/11/2019	Index Future		Sell	219	0.00

R186 Bond Future

R186 On 01/08/2019	Bond Future	Sell	40	0.00
R186 On 01/08/2019	Bond Future	Buy	40	0.00
R186 On 01/08/2019	Bond Future	Sell	50	0.00
R186 On 01/08/2019	Bond Future	Buy	50	0.00
R186 On 01/08/2019	Bond Future	Sell	270	0.00
R186 On 01/08/2019	Bond Future	Buy	270	0.00
R186 On 01/08/2019	Bond Future	Sell	360	0.00
R186 On 01/08/2019	Bond Future	Buy	360	0.00
R186 On 02/05/2019	Bond Future	Sell	450	0.00
R186 On 02/05/2019	Bond Future	Buy	450	0.00
R186 On 01/08/2019	Bond Future	Sell	450	0.00
R186 On 01/08/2019	Bond Future	Buy	450	0.00
R186 On 01/08/2019	Bond Future	Sell	570	0.00
R186 On 01/08/2019	Bond Future	Buy	570	0.00
R186 On 01/08/2019	Bond Future	Sell	810	0.00
R186 On 01/08/2019	Bond Future	Buy	810	0.00
R186 On 01/08/2019	Bond Future	Sell	2,130	0.00
R186 On 01/08/2019	Bond Future	Buy	2,130	0.00
R186 On 01/08/2019	Bond Future	Sell	2,670	0.00
R186 On 01/08/2019	Bond Future	Buy	2,670	0.00
R186 On 01/08/2019	Bond Future	Buy	6,900	0.00
R186 On 01/08/2019	Bond Future	Sell	6,900	0.00

R197 Bond Future

R197 On 02/05/2019	Bond Future	Buy	7	0.00
R197 On 02/05/2019	Bond Future	Sell	7	0.00
R197 On 02/05/2019	Bond Future	Buy	7	0.00
R197 On 02/05/2019	Bond Future	Sell	7	0.00
R197 On 01/08/2019	Bond Future	Sell	7	0.00
R197 On 01/08/2019	Bond Future	Buy	7	0.00
R197 On 01/08/2019	Bond Future	Buy	7	0.00
R197 On 01/08/2019	Bond Future	Sell	7	0.00

R2030 Bond Future

2030 On 02/05/2019	Bond Future	Sell	200	0.00
2030 On 02/05/2019	Bond Future	Buy	200	0.00
2030 On 01/08/2019	Bond Future	Sell	200	0.00
2030 On 01/08/2019	Bond Future	Buy	200	0.00

R2032 Bond Future

2032 On 02/05/2019	Bond Future	Sell	300	0.00
2032 On 02/05/2019	Bond Future	Buy	300	0.00
2032 On 01/08/2019	Bond Future	Sell	300	0.00
2032 On 01/08/2019	Bond Future	Buy	300	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2035 Bond Future					
R035 On 02/05/2019			Buy	80	0.00
R035 On 02/05/2019			Sell	80	0.00
R035 On 01/08/2019			Buy	80	0.00
R035 On 01/08/2019			Sell	80	0.00
R035 On 01/08/2019			Buy	120	0.00
R035 On 01/08/2019			Sell	120	0.00
R035 On 01/08/2019			Sell	2,000	0.00
R035 On 01/08/2019			Buy	2,000	0.00
R2037 Bond Future					
2037 On 01/08/2019			Buy	60	0.00
2037 On 01/08/2019			Sell	60	0.00
2037 On 02/05/2019			Buy	164	0.00
2037 On 02/05/2019			Sell	164	0.00
2037 On 01/08/2019			Sell	164	0.00
2037 On 01/08/2019			Buy	164	0.00
2037 On 02/05/2019			Buy	240	0.00
2037 On 02/05/2019			Sell	240	0.00
2037 On 01/08/2019			Buy	240	0.00
2037 On 01/08/2019			Sell	240	0.00
2037 On 02/05/2019			Buy	1,240	0.00
2037 On 02/05/2019			Sell	1,240	0.00
2037 On 01/08/2019			Sell	1,240	0.00
2037 On 01/08/2019			Buy	1,240	0.00
2037 On 02/05/2019			Buy	1,335	0.00
2037 On 02/05/2019			Sell	1,335	0.00
2037 On 01/08/2019			Sell	1,335	0.00
2037 On 01/08/2019			Buy	1,335	0.00
2037 On 02/05/2019			Buy	1,799	0.00
2037 On 02/05/2019			Sell	1,799	0.00
2037 On 01/08/2019			Buy	1,799	0.00
2037 On 01/08/2019			Sell	1,799	0.00
2037 On 02/05/2019			Sell	4,538	0.00
2037 On 02/05/2019			Buy	4,538	0.00
2037 On 01/08/2019			Buy	4,538	0.00
2037 On 01/08/2019			Sell	4,538	0.00
R2040 Bond Future					
2040 On 02/05/2019			Buy	19	0.00

2040 On 02/05/2019	Bond Future	Sell	19	0.00
2040 On 01/08/2019	Bond Future	Sell	19	0.00
2040 On 01/08/2019	Bond Future	Buy	19	0.00
2040 On 02/05/2019	Bond Future	Buy	567	0.00
2040 On 02/05/2019	Bond Future	Sell	567	0.00
2040 On 01/08/2019	Bond Future	Sell	567	0.00
2040 On 01/08/2019	Bond Future	Buy	567	0.00
2040 On 02/05/2019	Bond Future	Sell	600	0.00
2040 On 02/05/2019	Bond Future	Buy	600	0.00
2040 On 01/08/2019	Bond Future	Sell	600	0.00
2040 On 01/08/2019	Bond Future	Buy	600	0.00
2040 On 02/05/2019	Bond Future	Buy	1,060	0.00
2040 On 02/05/2019	Bond Future	Sell	1,060	0.00
2040 On 01/08/2019	Bond Future	Sell	1,060	0.00
2040 On 01/08/2019	Bond Future	Buy	1,060	0.00
2040 On 02/05/2019	Bond Future	Buy	1,069	0.00
2040 On 02/05/2019	Bond Future	Sell	1,069	0.00
2040 On 01/08/2019	Bond Future	Sell	1,069	0.00
2040 On 01/08/2019	Bond Future	Buy	1,069	0.00
2040 On 02/05/2019	Bond Future	Buy	2,715	0.00
2040 On 02/05/2019	Bond Future	Sell	2,715	0.00
2040 On 01/08/2019	Bond Future	Sell	2,715	0.00
2040 On 01/08/2019	Bond Future	Buy	2,715	0.00

R2044 Bond Future

2044 On 02/05/2019	Bond Future	Buy	16	0.00
2044 On 02/05/2019	Bond Future	Sell	16	0.00
2044 On 02/05/2019	Bond Future	Buy	16	0.00
2044 On 02/05/2019	Bond Future	Sell	16	0.00
2044 On 01/08/2019	Bond Future	Sell	16	0.00
2044 On 01/08/2019	Bond Future	Buy	16	0.00
2044 On 01/08/2019	Bond Future	Sell	16	0.00
2044 On 01/08/2019	Bond Future	Buy	16	0.00
2044 On 02/05/2019	Bond Future	Buy	610	0.00
2044 On 02/05/2019	Bond Future	Sell	610	0.00
2044 On 01/08/2019	Bond Future	Buy	610	0.00
2044 On 01/08/2019	Bond Future	Sell	610	0.00
2044 On 02/05/2019	Bond Future	Sell	5,000	0.00
2044 On 02/05/2019	Bond Future	Buy	5,000	0.00
2044 On 01/08/2019	Bond Future	Sell	5,000	0.00
2044 On 01/08/2019	Bond Future	Buy	5,000	0.00

R2048 Bond Future

R248 On 02/05/2019	Bond Future	Buy	620	0.00
R248 On 02/05/2019	Bond Future	Sell	620	0.00
R248 On 01/08/2019	Bond Future	Buy	620	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 01/08/2019			Sell	620	0.00
R248 On 02/05/2019			Sell	5,000	0.00
R248 On 02/05/2019			Buy	5,000	0.00
R248 On 02/05/2019			Sell	5,000	0.00
R248 On 02/05/2019			Buy	5,000	0.00
R248 On 02/05/2019			Sell	5,000	0.00
R248 On 02/05/2019			Buy	5,000	0.00
R248 On 01/08/2019			Sell	5,000	0.00
R248 On 01/08/2019			Buy	5,000	0.00
R248 On 01/08/2019			Sell	5,000	0.00
R248 On 01/08/2019			Buy	5,000	0.00
R248 On 01/08/2019			Buy	5,000	0.00
R248 On 01/08/2019			Sell	5,000	0.00

R207 Bond Future

R207 On 01/08/2019			Sell	23	0.00
R207 On 01/08/2019			Buy	23	0.00
R207 On 01/08/2019			Sell	60	0.00
R207 On 01/08/2019			Buy	60	0.00
R207 On 01/08/2019			Sell	486	0.00
R207 On 01/08/2019			Buy	486	0.00
R207 On 01/08/2019			Sell	586	0.00
R207 On 01/08/2019			Buy	586	0.00
R207 On 01/08/2019			Buy	1,095	0.00
R207 On 01/08/2019			Sell	1,095	0.00

R208 Bond Futures

R208 On 02/05/2019			Sell	40	0.00
R208 On 02/05/2019			Buy	40	0.00
R208 On 02/05/2019			Sell	50	0.00
R208 On 02/05/2019			Buy	50	0.00
R208 On 02/05/2019			Sell	60	0.00
R208 On 02/05/2019			Buy	60	0.00
R208 On 01/08/2019			Buy	60	0.00
R208 On 01/08/2019			Sell	60	0.00
R208 On 02/05/2019			Sell	70	0.00
R208 On 02/05/2019			Buy	70	0.00
R208 On 02/05/2019			Sell	186	0.00
R208 On 02/05/2019			Buy	186	0.00
R208 On 01/08/2019			Buy	186	0.00
R208 On 01/08/2019			Sell	186	0.00

R208 On 02/05/2019	Bond Future	Sell	246	0.00
R208 On 02/05/2019	Bond Future	Buy	246	0.00
R208 On 02/05/2019	Bond Future	Buy	246	0.00
R208 On 02/05/2019	Bond Future	Sell	246	0.00
R208 On 01/08/2019	Bond Future	Sell	246	0.00
R208 On 01/08/2019	Bond Future	Buy	246	0.00
R208 On 01/08/2019	Bond Future	Buy	246	0.00
R208 On 01/08/2019	Bond Future	Sell	246	0.00
R208 On 02/05/2019	Bond Future	Sell	1,270	0.00
R208 On 02/05/2019	Bond Future	Buy	1,270	0.00
R208 On 02/05/2019	Bond Future	Sell	1,430	0.00
R208 On 02/05/2019	Bond Future	Buy	1,430	0.00
R208 On 02/05/2019	Bond Future	Sell	1,430	0.00
R208 On 02/05/2019	Bond Future	Buy	1,430	0.00

R209 Bond Future

R209 On 02/05/2019	Bond Future	Sell	5	0.00
R209 On 02/05/2019	Bond Future	Buy	5	0.00
R209 On 02/05/2019	Bond Future	Sell	9	0.00
R209 On 02/05/2019	Bond Future	Buy	9	0.00
R209 On 02/05/2019	Bond Future	Sell	10	0.00
R209 On 02/05/2019	Bond Future	Buy	10	0.00
R209 On 02/05/2019	Bond Future	Sell	17	0.00
R209 On 02/05/2019	Bond Future	Buy	17	0.00
R209 On 02/05/2019	Bond Future	Sell	31	0.00
R209 On 02/05/2019	Bond Future	Buy	31	0.00
R209 On 02/05/2019	Bond Future	Sell	38	0.00
R209 On 02/05/2019	Bond Future	Buy	38	0.00
R209 On 01/08/2019	Bond Future	Sell	40	0.00
R209 On 01/08/2019	Bond Future	Buy	40	0.00
R209 On 02/05/2019	Bond Future	Sell	76	0.00
R209 On 02/05/2019	Bond Future	Buy	76	0.00
R209 On 02/05/2019	Bond Future	Buy	100	0.00
R209 On 02/05/2019	Bond Future	Sell	100	0.00
R209 On 02/05/2019	Bond Future	Sell	160	0.00
R209 On 02/05/2019	Bond Future	Buy	160	0.00
R209 On 01/08/2019	Bond Future	Sell	160	0.00
R209 On 01/08/2019	Bond Future	Buy	160	0.00
R209 On 02/05/2019	Bond Future	Buy	221	0.00
R209 On 02/05/2019	Bond Future	Sell	221	0.00
R209 On 01/08/2019	Bond Future	Sell	221	0.00
R209 On 01/08/2019	Bond Future	Buy	221	0.00
R209 On 02/05/2019	Bond Future	Sell	281	0.00
R209 On 02/05/2019	Bond Future	Buy	281	0.00
R209 On 01/08/2019	Bond Future	Sell	303	0.00
R209 On 01/08/2019	Bond Future	Buy	303	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 01/08/2019	Bond Future		Buy	303	0.00
R209 On 01/08/2019	Bond Future		Sell	303	0.00
R209 On 02/05/2019	Bond Future		Sell	367	0.00
R209 On 02/05/2019	Bond Future		Buy	367	0.00
R209 On 01/08/2019	Bond Future		Buy	375	0.00
R209 On 01/08/2019	Bond Future		Sell	375	0.00
R209 On 02/05/2019	Bond Future		Buy	384	0.00
R209 On 02/05/2019	Bond Future		Sell	384	0.00
R209 On 02/05/2019	Bond Future		Sell	435	0.00
R209 On 02/05/2019	Bond Future		Buy	435	0.00
R209 On 02/05/2019	Bond Future		Buy	435	0.00
R209 On 02/05/2019	Bond Future		Sell	435	0.00
R209 On 01/08/2019	Bond Future		Buy	435	0.00
R209 On 01/08/2019	Bond Future		Sell	435	0.00
R209 On 01/08/2019	Bond Future		Sell	435	0.00
R209 On 01/08/2019	Bond Future		Buy	435	0.00
R209 On 02/05/2019	Bond Future		Buy	2,026	0.00
R209 On 02/05/2019	Bond Future		Sell	2,026	0.00
R209 On 01/08/2019	Bond Future		Sell	2,026	0.00
R209 On 01/08/2019	Bond Future		Buy	2,026	0.00
R209 On 01/08/2019	Bond Future		Buy	2,622	0.00
R209 On 01/08/2019	Bond Future		Sell	2,622	0.00
R209 On 01/08/2019	Bond Future		Buy	2,622	0.00
R209 On 01/08/2019	Bond Future		Sell	2,622	0.00
R209 On 02/05/2019	Bond Future		Sell	2,631	0.00
R209 On 02/05/2019	Bond Future		Buy	2,631	0.00
R209 On 02/05/2019	Bond Future		Sell	2,631	0.00
R209 On 02/05/2019	Bond Future		Buy	2,631	0.00
R210 Bond Future					
R210 On 02/05/2019	Bond Future		Buy	1,000	0.00
R210 On 02/05/2019	Bond Future		Sell	1,000	0.00
R210 On 01/08/2019	Bond Future		Sell	1,000	0.00
R210 On 01/08/2019	Bond Future		Buy	1,000	0.00
R212 Bond Future					
R212 On 02/05/2019	Bond Future		Sell	3,000	0.00
R212 On 02/05/2019	Bond Future		Buy	3,000	0.00
R212 On 01/08/2019	Bond Future		Buy	3,000	0.00
R212 On 01/08/2019	Bond Future		Sell	3,000	0.00

R213 Bond Future

R213 On 02/05/2019	Bond Future	Buy	300	0.00
R213 On 02/05/2019	Bond Future	Sell	300	0.00
R213 On 01/08/2019	Bond Future	Buy	300	0.00
R213 On 01/08/2019	Bond Future	Sell	300	0.00

R214 Bond Future

R214 On 02/05/2019	Bond Future	Sell	47	0.00
R214 On 02/05/2019	Bond Future	Buy	47	0.00
R214 On 02/05/2019	Bond Future	Buy	47	0.00
R214 On 02/05/2019	Bond Future	Sell	47	0.00
R214 On 01/08/2019	Bond Future	Buy	47	0.00
R214 On 01/08/2019	Bond Future	Sell	47	0.00
R214 On 01/08/2019	Bond Future	Sell	47	0.00
R214 On 01/08/2019	Bond Future	Buy	47	0.00
R214 On 02/05/2019	Bond Future	Buy	600	0.00
R214 On 02/05/2019	Bond Future	Sell	600	0.00
R214 On 01/08/2019	Bond Future	Buy	600	0.00
R214 On 01/08/2019	Bond Future	Sell	600	0.00

Grand Total for Daily Detailed Turnover:

131,307 0.00