



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 : 14/05/2019

TO DATE : 14/05/2019

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

ALBI On 01/08/2019	Index Future		Sell	2	0.00
ALBI On 01/08/2019	Index Future		Buy	2	0.00
ALBI On 01/08/2019	Index Future		Sell	2	0.00
ALBI On 01/08/2019	Index Future		Buy	2	0.00

I2038 Bond Future

2038 On 01/08/2019	Bond Future		Sell	34	0.00
2038 On 01/08/2019	Bond Future		Buy	34	0.00

I2050 Bond Future

2050 On 01/08/2019	Bond Future		Sell	41	0.00
2050 On 01/08/2019	Bond Future		Buy	41	0.00

R186 Bond Future

R186 On 01/08/2019	Bond Future	Sell	29	0.00
R186 On 01/08/2019	Bond Future	Buy	29	0.00
R186 On 01/08/2019	Bond Future	Sell	354	0.00
R186 On 01/08/2019	Bond Future	Buy	354	0.00
R186 On 01/08/2019	Bond Future	Buy	383	0.00
R186 On 01/08/2019	Bond Future	Sell	383	0.00
R186 On 01/08/2019	Bond Future	Buy	500	0.00
R186 On 01/08/2019	Bond Future	Sell	500	0.00
R186 On 01/08/2019	Bond Future	Buy	500	0.00
R186 On 01/08/2019	Bond Future	Sell	500	0.00
R186 On 01/08/2019	Bond Future	Sell	2,000	0.00
R186 On 01/08/2019	Bond Future	Buy	2,000	0.00
R186 On 01/08/2019	Bond Future	Sell	2,000	0.00
R186 On 01/08/2019	Bond Future	Buy	2,000	0.00

R2030 Bond Future

2030 On 01/08/2019	Bond Future	Sell	3	0.00
2030 On 01/08/2019	Bond Future	Buy	3	0.00
2030 On 01/08/2019	Bond Future	Sell	3	0.00
2030 On 01/08/2019	Bond Future	Buy	3	0.00
2030 On 01/08/2019	Bond Future	Sell	4	0.00
2030 On 01/08/2019	Bond Future	Buy	4	0.00
2030 On 01/08/2019	Bond Future	Sell	6	0.00
2030 On 01/08/2019	Bond Future	Buy	6	0.00
2030 On 01/08/2019	Bond Future	Sell	7	0.00
2030 On 01/08/2019	Bond Future	Buy	7	0.00
2030 On 01/08/2019	Bond Future	Sell	8	0.00
2030 On 01/08/2019	Bond Future	Buy	8	0.00
2030 On 01/08/2019	Bond Future	Sell	17	0.00
2030 On 01/08/2019	Bond Future	Buy	17	0.00
2030 On 01/08/2019	Bond Future	Sell	20	0.00
2030 On 01/08/2019	Bond Future	Buy	20	0.00
2030 On 01/08/2019	Bond Future	Buy	20	0.00
2030 On 01/08/2019	Bond Future	Sell	20	0.00
2030 On 01/08/2019	Bond Future	Sell	20	0.00
2030 On 01/08/2019	Bond Future	Buy	20	0.00
2030 On 01/08/2019	Bond Future	Sell	21	0.00
2030 On 01/08/2019	Bond Future	Buy	21	0.00
2030 On 01/08/2019	Bond Future	Sell	36	0.00
2030 On 01/08/2019	Bond Future	Buy	36	0.00
2030 On 01/08/2019	Bond Future	Buy	41	0.00
2030 On 01/08/2019	Bond Future	Sell	41	0.00
2030 On 01/08/2019	Bond Future	Sell	76	0.00
2030 On 01/08/2019	Bond Future	Buy	76	0.00
2030 On 01/08/2019	Bond Future	Sell	88	0.00
2030 On 01/08/2019	Bond Future	Buy	88	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 01/08/2019	Bond Future		Sell	90	0.00
2030 On 01/08/2019	Bond Future		Buy	90	0.00
2030 On 01/08/2019	Bond Future		Sell	158	0.00
2030 On 01/08/2019	Bond Future		Buy	158	0.00
2030 On 01/08/2019	Bond Future		Sell	414	0.00
2030 On 01/08/2019	Bond Future		Buy	414	0.00
2030 On 01/08/2019	Bond Future		Sell	704	0.00
2030 On 01/08/2019	Bond Future		Buy	704	0.00
2030 On 01/08/2019	Bond Future		Sell	3,921	0.00
2030 On 01/08/2019	Bond Future		Buy	3,921	0.00
R2035 Bond Future					
R035 On 01/08/2019	Bond Future		Sell	35	0.00
R035 On 01/08/2019	Bond Future		Buy	35	0.00
R035 On 01/08/2019	Bond Future		Sell	424	0.00
R035 On 01/08/2019	Bond Future		Buy	424	0.00
R035 On 01/08/2019	Bond Future		Buy	459	0.00
R035 On 01/08/2019	Bond Future		Sell	459	0.00
R2037 Bond Future					
2037 On 01/08/2019	Bond Future		Buy	3	0.00
2037 On 01/08/2019	Bond Future		Sell	3	0.00
2037 On 01/08/2019	Bond Future		Buy	3	0.00
2037 On 01/08/2019	Bond Future		Sell	3	0.00
2037 On 01/08/2019	Bond Future		Sell	4	0.00
2037 On 01/08/2019	Bond Future		Buy	4	0.00
2037 On 01/08/2019	Bond Future		Buy	6	0.00
2037 On 01/08/2019	Bond Future		Sell	6	0.00
2037 On 01/08/2019	Bond Future		Buy	7	0.00
2037 On 01/08/2019	Bond Future		Sell	7	0.00
2037 On 01/08/2019	Bond Future		Buy	8	0.00
2037 On 01/08/2019	Bond Future		Sell	8	0.00
2037 On 01/08/2019	Bond Future		Buy	17	0.00
2037 On 01/08/2019	Bond Future		Sell	17	0.00
2037 On 01/08/2019	Bond Future		Buy	37	0.00
2037 On 01/08/2019	Bond Future		Sell	37	0.00
2037 On 01/08/2019	Bond Future		Buy	78	0.00
2037 On 01/08/2019	Bond Future		Sell	78	0.00
2037 On 01/08/2019	Bond Future		Buy	90	0.00
2037 On 01/08/2019	Bond Future		Sell	90	0.00
2037 On 01/08/2019	Bond Future		Buy	92	0.00

