



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 : 14/06/2019

TO DATE : 14/06/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 01/08/2019			Buy	315	0.00
2038 On 01/08/2019			Sell	315	0.00
R186 Bond Future					
R186 On 01/08/2019			Sell	65	0.00
R186 On 01/08/2019			Buy	65	0.00
R186 On 01/08/2019			Sell	68	0.00
R186 On 01/08/2019			Buy	68	0.00
R186 On 01/08/2019			Sell	79	0.00
R186 On 01/08/2019			Buy	79	0.00
R186 On 01/08/2019			Sell	124	0.00
R186 On 01/08/2019			Buy	124	0.00
R186 On 01/08/2019			Sell	129	0.00
R186 On 01/08/2019			Buy	129	0.00

R186 On 01/08/2019	Bond Future	Sell	368	0.00
R186 On 01/08/2019	Bond Future	Buy	368	0.00
R186 On 01/08/2019	Bond Future	Sell	687	0.00
R186 On 01/08/2019	Bond Future	Buy	687	0.00
R186 On 01/08/2019	Bond Future	Sell	1,088	0.00
R186 On 01/08/2019	Bond Future	Buy	1,088	0.00
R186 On 01/08/2019	Bond Future	Sell	1,153	0.00
R186 On 01/08/2019	Bond Future	Buy	1,153	0.00
R186 On 01/08/2019	Bond Future	Buy	1,455	0.00
R186 On 01/08/2019	Bond Future	Sell	1,455	0.00

R2023 Bond Future

R023 On 01/08/2019	Bond Future	Buy	109	0.00
R023 On 01/08/2019	Bond Future	Sell	109	0.00
R023 On 01/08/2019	Bond Future	Sell	778	0.00
R023 On 01/08/2019	Bond Future	Buy	778	0.00
R023 On 01/08/2019	Bond Future	Sell	778	0.00
R023 On 01/08/2019	Bond Future	Buy	778	0.00

R2030 Bond Future

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	36	0.00
2030 On 01/08/2019	Bond Future	Buy	36	0.00
2030 On 01/08/2019	Bond Future	Sell	83	0.00
2030 On 01/08/2019	Bond Future	Buy	83	0.00
2030 On 01/08/2019	Bond Future	Sell	140	0.00
2030 On 01/08/2019	Bond Future	Buy	140	0.00
2030 On 01/08/2019	Bond Future	Sell	296	0.00
2030 On 01/08/2019	Bond Future	Buy	296	0.00
2030 On 01/08/2019	Bond Future	Sell	300	0.00
2030 On 01/08/2019	Bond Future	Buy	300	0.00
2030 On 01/08/2019	Bond Future	Sell	814	0.00
2030 On 01/08/2019	Bond Future	Buy	814	0.00
2030 On 01/08/2019	Bond Future	Sell	1,387	0.00
2030 On 01/08/2019	Bond Future	Buy	1,387	0.00
2030 On 01/08/2019	Bond Future	Sell	1,624	0.00
2030 On 01/08/2019	Bond Future	Buy	1,624	0.00
2030 On 01/08/2019	Bond Future	Buy	4,700	0.00
2030 On 01/08/2019	Bond Future	Sell	4,700	0.00

R2032 Bond Future

2032 On 01/08/2019	Bond Future	Sell	68	0.00
2032 On 01/08/2019	Bond Future	Buy	68	0.00
2032 On 01/08/2019	Bond Future	Sell	1,141	0.00
2032 On 01/08/2019	Bond Future	Buy	1,141	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 01/08/2019	Bond Future		Buy	1,209	0.00
2032 On 01/08/2019	Bond Future		Sell	1,209	0.00
R2035 Bond Future					
R035 On 01/08/2019	Bond Future		Sell	49	0.00
R035 On 01/08/2019	Bond Future		Buy	49	0.00
R035 On 01/08/2019	Bond Future		Sell	817	0.00
R035 On 01/08/2019	Bond Future		Buy	817	0.00
R035 On 01/08/2019	Bond Future		Buy	866	0.00
R035 On 01/08/2019	Bond Future		Sell	866	0.00
R2040 Bond Future					
2040 On 01/08/2019	Bond Future		Buy	31	0.00
2040 On 01/08/2019	Bond Future		Sell	31	0.00
2040 On 01/08/2019	Bond Future		Sell	514	0.00
2040 On 01/08/2019	Bond Future		Buy	514	0.00
2040 On 01/08/2019	Bond Future		Sell	545	0.00
2040 On 01/08/2019	Bond Future		Buy	545	0.00
R2048 Bond Future					
R248 On 01/08/2019	Bond Future		Sell	9	0.00
R248 On 01/08/2019	Bond Future		Buy	9	0.00
R248 On 01/08/2019	Bond Future		Sell	144	0.00
R248 On 01/08/2019	Bond Future		Buy	144	0.00
R248 On 01/08/2019	Bond Future		Sell	153	0.00
R248 On 01/08/2019	Bond Future		Buy	153	0.00
R207 Bond Future					
R207 On 01/08/2019	Bond Future		Sell	3	0.00
R207 On 01/08/2019	Bond Future		Buy	3	0.00
R209 Bond Future					
R209 On 01/08/2019	Bond Future		Sell	10	0.00
R209 On 01/08/2019	Bond Future		Buy	10	0.00
R209 On 01/08/2019	Bond Future		Sell	10	0.00
R209 On 01/08/2019	Bond Future		Buy	10	0.00
R209 On 01/08/2019	Bond Future		Sell	78	0.00
R209 On 01/08/2019	Bond Future		Buy	78	0.00
R209 On 01/08/2019	Bond Future		Sell	181	0.00
R209 On 01/08/2019	Bond Future		Buy	181	0.00
R209 On 01/08/2019	Bond Future		Buy	259	0.00

R209 On 01/08/2019	Bond Future	Sell	259	0.00
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R214 Bond Future

R214 On 01/08/2019	Bond Future	Sell	26	0.00
R214 On 01/08/2019	Bond Future	Buy	26	0.00
R214 On 01/08/2019	Bond Future	Sell	62	0.00
R214 On 01/08/2019	Bond Future	Buy	62	0.00
R214 On 01/08/2019	Bond Future	Sell	88	0.00
R214 On 01/08/2019	Bond Future	Buy	88	0.00

Grand Total for Daily Detailed Turnover:			22,859	0.00
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