



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 : 17/07/2019

TO DATE : 17/07/2019

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

Govi Total Return Index

GOVI On 01/08/2019	GOVI		Sell	2	0.00
GOVI On 01/08/2019	GOVI		Buy	2	0.00
GOVI On 01/08/2019	GOVI		Buy	2	0.00
GOVI On 01/08/2019	GOVI		Sell	2	0.00
GOVI On 01/08/2019	GOVI		Buy	5	0.00
GOVI On 01/08/2019	GOVI		Sell	5	0.00
GOVI On 07/11/2019	GOVI		Sell	5	0.00
GOVI On 07/11/2019	GOVI		Buy	5	0.00
GOVI On 01/08/2019	GOVI		Buy	15	0.00
GOVI On 01/08/2019	GOVI		Sell	15	0.00
GOVI On 07/11/2019	GOVI		Sell	15	0.00
GOVI On 07/11/2019	GOVI		Buy	15	0.00
GOVI On 01/08/2019	GOVI		Buy	130	0.00
GOVI On 01/08/2019	GOVI		Sell	130	0.00

GOVI On 07/11/2019	GOVI	Sell	130	0.00
GOVI On 07/11/2019	GOVI	Buy	130	0.00
GOVI On 01/08/2019	GOVI	Sell	150	0.00
GOVI On 01/08/2019	GOVI	Buy	150	0.00
GOVI On 07/11/2019	GOVI	Sell	150	0.00
GOVI On 07/11/2019	GOVI	Buy	150	0.00

I2025 Bond Future

2025 On 07/11/2019	Bond Future	Buy	340	0.00
2025 On 07/11/2019	Bond Future	Sell	340	0.00
2025 On 01/08/2019	Bond Future	Sell	347	0.00
2025 On 01/08/2019	Bond Future	Buy	347	0.00

I2029 Bond Future

2029 On 01/08/2019	Bond Future	Buy	250	0.00
2029 On 01/08/2019	Bond Future	Sell	250	0.00
2029 On 01/08/2019	Bond Future	Sell	250	0.00
2029 On 01/08/2019	Bond Future	Buy	250	0.00
2029 On 07/11/2019	Bond Future	Buy	250	0.00
2029 On 07/11/2019	Bond Future	Sell	250	0.00
2029 On 07/11/2019	Bond Future	Buy	250	0.00
2029 On 07/11/2019	Bond Future	Sell	250	0.00

I2038 Bond Future

2038 On 07/11/2019	Bond Future	Buy	2,272	0.00
2038 On 07/11/2019	Bond Future	Sell	2,272	0.00
2038 On 01/08/2019	Bond Future	Sell	2,317	0.00
2038 On 01/08/2019	Bond Future	Buy	2,317	0.00

I2050 Bond Future

2050 On 07/11/2019	Bond Future	Buy	3,348	0.00
2050 On 07/11/2019	Bond Future	Sell	3,348	0.00
2050 On 01/08/2019	Bond Future	Sell	3,415	0.00
2050 On 01/08/2019	Bond Future	Buy	3,415	0.00

R186 Bond Future

R186 On 01/08/2019	Bond Future	Sell	500	0.00
R186 On 01/08/2019	Bond Future	Buy	500	0.00
R186 On 07/11/2019	Bond Future	Buy	500	0.00
R186 On 07/11/2019	Bond Future	Sell	500	0.00
R186 On 01/08/2019	Bond Future	Sell	3,000	0.00
R186 On 01/08/2019	Bond Future	Buy	3,000	0.00
R186 On 07/11/2019	Bond Future	Sell	3,000	0.00
R186 On 07/11/2019	Bond Future	Buy	3,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 Bond Future					
R202 On 01/08/2019	Bond Future		Buy	3	0.00
R202 On 01/08/2019	Bond Future		Sell	3	0.00
R202 On 07/11/2019	Bond Future		Buy	348	0.00
R202 On 07/11/2019	Bond Future		Sell	348	0.00
R202 On 01/08/2019	Bond Future		Sell	357	0.00
R202 On 01/08/2019	Bond Future		Buy	357	0.00
R2023 Bond Future					
R023 On 07/11/2019	Bond Future		Buy	1	0.00
R023 On 07/11/2019	Bond Future		Sell	1	0.00
R023 On 07/11/2019	Bond Future		Buy	1	0.00
R023 On 07/11/2019	Bond Future		Sell	1	0.00
R023 On 07/11/2019	Bond Future		Buy	1	0.00
R023 On 07/11/2019	Bond Future		Sell	1	0.00
R023 On 07/11/2019	Bond Future		Buy	2	0.00
R023 On 07/11/2019	Bond Future		Sell	2	0.00
R023 On 07/11/2019	Bond Future		Buy	6	0.00
R023 On 07/11/2019	Bond Future		Sell	6	0.00
R023 On 07/11/2019	Bond Future		Sell	40	0.00
R023 On 07/11/2019	Bond Future		Buy	40	0.00
R023 On 07/11/2019	Bond Future		Buy	51	0.00
R023 On 07/11/2019	Bond Future		Sell	51	0.00
R023 On 07/11/2019	Bond Future		Buy	52	0.00
R023 On 07/11/2019	Bond Future		Sell	52	0.00
R023 On 07/11/2019	Bond Future		Buy	59	0.00
R023 On 07/11/2019	Bond Future		Sell	59	0.00
R023 On 07/11/2019	Bond Future		Buy	74	0.00
R023 On 07/11/2019	Bond Future		Sell	74	0.00
R023 On 07/11/2019	Bond Future		Buy	95	0.00
R023 On 07/11/2019	Bond Future		Sell	95	0.00
R023 On 07/11/2019	Bond Future		Buy	142	0.00
R023 On 07/11/2019	Bond Future		Sell	142	0.00
R023 On 07/11/2019	Bond Future		Buy	142	0.00
R023 On 07/11/2019	Bond Future		Sell	142	0.00
R023 On 07/11/2019	Bond Future		Buy	196	0.00
R023 On 07/11/2019	Bond Future		Sell	196	0.00
R023 On 07/11/2019	Bond Future		Sell	2,729	0.00
R023 On 07/11/2019	Bond Future		Buy	2,729	0.00
R023 On 01/08/2019	Bond Future		Sell	3,800	0.00

R023 On 01/08/2019	Bond Future	Buy	3,800	0.00
R023 On 01/08/2019	Bond Future	Sell	3,800	0.00
R023 On 01/08/2019	Bond Future	Buy	3,800	0.00
R023 On 07/11/2019	Bond Future	Buy	3,800	0.00
R023 On 07/11/2019	Bond Future	Sell	3,800	0.00
R023 On 07/11/2019	Bond Future	Sell	3,800	0.00
R023 On 07/11/2019	Bond Future	Buy	3,800	0.00

R2030 Bond Future

2030 On 01/08/2019	Bond Future	Buy	500	0.00
2030 On 01/08/2019	Bond Future	Sell	500	0.00
2030 On 07/11/2019	Bond Future	Buy	500	0.00
2030 On 07/11/2019	Bond Future	Sell	500	0.00

R2035 Bond Future

R035 On 07/11/2019	Bond Future	Sell	2	0.00
R035 On 07/11/2019	Bond Future	Buy	2	0.00
R035 On 07/11/2019	Bond Future	Sell	4	0.00
R035 On 07/11/2019	Bond Future	Buy	4	0.00
R035 On 01/08/2019	Bond Future	Buy	15	0.00
R035 On 01/08/2019	Bond Future	Sell	15	0.00
R035 On 01/08/2019	Bond Future	Sell	15	0.00
R035 On 01/08/2019	Bond Future	Buy	15	0.00
R035 On 07/11/2019	Bond Future	Sell	20	0.00
R035 On 07/11/2019	Bond Future	Buy	20	0.00
R035 On 07/11/2019	Bond Future	Sell	21	0.00
R035 On 07/11/2019	Bond Future	Buy	21	0.00
R035 On 07/11/2019	Bond Future	Sell	24	0.00
R035 On 07/11/2019	Bond Future	Buy	24	0.00
R035 On 07/11/2019	Bond Future	Sell	26	0.00
R035 On 07/11/2019	Bond Future	Buy	26	0.00
R035 On 07/11/2019	Bond Future	Sell	30	0.00
R035 On 07/11/2019	Bond Future	Buy	30	0.00
R035 On 07/11/2019	Bond Future	Sell	43	0.00
R035 On 07/11/2019	Bond Future	Buy	43	0.00
R035 On 07/11/2019	Bond Future	Sell	58	0.00
R035 On 07/11/2019	Bond Future	Buy	58	0.00
R035 On 07/11/2019	Bond Future	Sell	58	0.00
R035 On 07/11/2019	Bond Future	Buy	58	0.00
R035 On 07/11/2019	Bond Future	Sell	81	0.00
R035 On 07/11/2019	Bond Future	Buy	81	0.00
R035 On 01/08/2019	Bond Future	Buy	82	0.00
R035 On 01/08/2019	Bond Future	Sell	82	0.00
R035 On 01/08/2019	Bond Future	Buy	229	0.00
R035 On 01/08/2019	Bond Future	Sell	229	0.00
R035 On 01/08/2019	Bond Future	Sell	229	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 01/08/2019	Bond Future		Buy	229	0.00
R035 On 07/11/2019	Bond Future		Sell	1,127	0.00
R035 On 07/11/2019	Bond Future		Buy	1,127	0.00
R2037 Bond Future					
2037 On 01/08/2019	Bond Future		Sell	89	0.00
2037 On 01/08/2019	Bond Future		Buy	89	0.00
R2040 Bond Future					
2040 On 01/08/2019	Bond Future		Buy	41	0.00
2040 On 01/08/2019	Bond Future		Sell	41	0.00
R213 Bond Future					
R213 On 01/08/2019	Bond Future		Buy	1,200	0.00
R213 On 01/08/2019	Bond Future		Sell	1,200	0.00
R213 On 07/11/2019	Bond Future		Buy	1,200	0.00
R213 On 07/11/2019	Bond Future		Sell	1,200	0.00
R214 Bond Future					
R214 On 01/08/2019	Bond Future		Buy	60	0.00
R214 On 01/08/2019	Bond Future		Sell	60	0.00
Grand Total for Daily Detailed Turnover:				45,796	0.00