JSE

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 : 09/10/2019 **TO DATE : 09/10/2019**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 07/11/2019 GOVI			Buy	1	0.00
GOVI On 07/11/2019 GOVI			Sell	1	0.00
R186 Bond Future					
R186 On 07/11/2019 Bond Future			Sell	25	0.00
R186 On 07/11/2019 Bond Future			Buy	25	0.00
R186 On 07/11/2019 Bond Future			Sell	25	0.00
R186 On 07/11/2019 Bond Future			Buy	25	0.00
R202 Bond Future					
R202 On 07/11/2019 Bond Future			Sell	19	0.00
R202 On 07/11/2019 Bond Future			Buy	19	0.00
R2037 Bond Future					

2037 On 07/11/2019	Bond Future	Sell	3	0.00
2037 On 07/11/2019	Bond Future	Buy	3	0.00
2037 On 07/11/2019	Bond Future	Sell	6	0.00
2037 On 07/11/2019	Bond Future	Buy	6	0.00
2037 On 07/11/2019	Bond Future	Sell	58	0.00
2037 On 07/11/2019	Bond Future	Buy	58	0.00
2037 On 07/11/2019	Bond Future	Sell	67	0.00
2037 On 07/11/2019	Bond Future	Buy	67	0.00
R2044 Bond Future				
2044 On 07/11/2019	Bond Future	Buy	45	0.00
2044 On 07/11/2019	Bond Future	Sell	45	0.00
2044 On 07/11/2019	Bond Future	Sell	45	0.00
2044 On 07/11/2019	Bond Future	Buy	45	0.00
R209 Bond Future				
R209 On 07/11/2019	Bond Future	Sell	66	0.00
R209 On 07/11/2019	Bond Future	Buy	66	0.00
Grand Total for Daily Detailed Turnover:			**360**	**0.00**