



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 : 19/11/2019

TO DATE : 19/11/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 06/02/2020	Bond Future		Buy	2	0.00
R186 On 06/02/2020	Bond Future		Sell	2	0.00
R186 On 06/02/2020	Bond Future		Buy	3	0.00
R186 On 06/02/2020	Bond Future		Sell	3	0.00
R186 On 06/02/2020	Bond Future		Buy	5	0.00
R186 On 06/02/2020	Bond Future		Sell	5	0.00
R186 On 06/02/2020	Bond Future		Sell	10	0.00
R186 On 06/02/2020	Bond Future		Buy	10	0.00
R186 On 06/02/2020	Bond Future		Buy	30	0.00
R186 On 06/02/2020	Bond Future		Sell	30	0.00
R186 On 06/02/2020	Bond Future		Buy	30	0.00
R186 On 06/02/2020	Bond Future		Sell	30	0.00
R186 On 06/02/2020	Bond Future		Sell	315	0.00
R186 On 06/02/2020	Bond Future		Buy	315	0.00

R186 On 06/02/2020	Bond Future	Sell	315	0.00
R186 On 06/02/2020	Bond Future	Buy	315	0.00

R2023 Bond Future

R023 On 06/02/2020	Bond Future	Sell	221	0.00
R023 On 06/02/2020	Bond Future	Buy	221	0.00
R023 On 06/02/2020	Bond Future	Buy	221	0.00
R023 On 06/02/2020	Bond Future	Sell	221	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future	Buy	6	0.00
2030 On 06/02/2020	Bond Future	Sell	6	0.00
2030 On 06/02/2020	Bond Future	Buy	12	0.00
2030 On 06/02/2020	Bond Future	Sell	12	0.00
2030 On 06/02/2020	Bond Future	Sell	554	0.00
2030 On 06/02/2020	Bond Future	Buy	554	0.00
2030 On 06/02/2020	Bond Future	Buy	554	0.00
2030 On 06/02/2020	Bond Future	Sell	554	0.00
2030 On 06/02/2020	Bond Future	Buy	872	0.00
2030 On 06/02/2020	Bond Future	Sell	872	0.00
2030 On 06/02/2020	Bond Future	Sell	890	0.00
2030 On 06/02/2020	Bond Future	Buy	890	0.00

R2035 Bond Future

R035 On 06/02/2020	Bond Future	Buy	4	0.00
R035 On 06/02/2020	Bond Future	Sell	4	0.00
R035 On 06/02/2020	Bond Future	Sell	98	0.00
R035 On 06/02/2020	Bond Future	Buy	98	0.00
R035 On 06/02/2020	Bond Future	Sell	98	0.00
R035 On 06/02/2020	Bond Future	Buy	98	0.00
R035 On 06/02/2020	Bond Future	Buy	302	0.00
R035 On 06/02/2020	Bond Future	Sell	302	0.00
R035 On 06/02/2020	Bond Future	Buy	516	0.00
R035 On 06/02/2020	Bond Future	Sell	516	0.00
R035 On 06/02/2020	Bond Future	Buy	795	0.00
R035 On 06/02/2020	Bond Future	Sell	795	0.00
R035 On 06/02/2020	Bond Future	Sell	795	0.00
R035 On 06/02/2020	Bond Future	Buy	795	0.00
R035 On 06/02/2020	Bond Future	Sell	822	0.00
R035 On 06/02/2020	Bond Future	Buy	822	0.00

R2044 Bond Future

2044 On 06/02/2020	Bond Future	Sell	20	0.00
2044 On 06/02/2020	Bond Future	Buy	20	0.00
2044 On 06/02/2020	Bond Future	Sell	20	0.00
2044 On 06/02/2020	Bond Future	Buy	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R208 Bond Futures

R208 On 06/02/2020	Bond Future		Buy	13	0.00
R208 On 06/02/2020	Bond Future		Sell	13	0.00
R208 On 06/02/2020	Bond Future		Buy	13	0.00
R208 On 06/02/2020	Bond Future		Sell	13	0.00

R209 Bond Future

R209 On 06/02/2020	Bond Future		Buy	1	0.00
R209 On 06/02/2020	Bond Future		Sell	1	0.00
R209 On 06/02/2020	Bond Future		Buy	19	0.00
R209 On 06/02/2020	Bond Future		Sell	19	0.00
R209 On 06/02/2020	Bond Future		Sell	19	0.00
R209 On 06/02/2020	Bond Future		Buy	19	0.00
R209 On 06/02/2020	Bond Future		Buy	79	0.00
R209 On 06/02/2020	Bond Future		Sell	79	0.00
R209 On 06/02/2020	Bond Future		Buy	80	0.00
R209 On 06/02/2020	Bond Future		Sell	80	0.00

R212 Bond Future

R212 On 06/02/2020	Bond Future		Sell	3	0.00
R212 On 06/02/2020	Bond Future		Buy	3	0.00
R212 On 06/02/2020	Bond Future		Sell	5	0.00
R212 On 06/02/2020	Bond Future		Buy	5	0.00
R212 On 06/02/2020	Bond Future		Sell	8	0.00
R212 On 06/02/2020	Bond Future		Buy	8	0.00
R212 On 06/02/2020	Bond Future		Buy	8	0.00
R212 On 06/02/2020	Bond Future		Sell	8	0.00
R212 On 06/02/2020	Bond Future		Sell	26	0.00
R212 On 06/02/2020	Bond Future		Buy	26	0.00
R212 On 06/02/2020	Bond Future		Sell	30	0.00
R212 On 06/02/2020	Bond Future		Buy	30	0.00
R212 On 06/02/2020	Bond Future		Sell	32	0.00
R212 On 06/02/2020	Bond Future		Buy	32	0.00
R212 On 06/02/2020	Bond Future		Sell	38	0.00
R212 On 06/02/2020	Bond Future		Buy	38	0.00
R212 On 06/02/2020	Bond Future		Sell	45	0.00
R212 On 06/02/2020	Bond Future		Buy	45	0.00
R212 On 06/02/2020	Bond Future		Sell	90	0.00
R212 On 06/02/2020	Bond Future		Buy	90	0.00
R212 On 06/02/2020	Bond Future		Sell	132	0.00

