



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 : 29/08/2019

TO DATE : 29/08/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 Bond Future						
R186 On 07/11/2019	Bond Future	8.23	Call	Sell	71	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Buy	71	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Buy	71	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Sell	71	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Sell	71	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Buy	71	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Buy	71	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Sell	71	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Buy	71	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Buy	71	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Sell	71	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Buy	71	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Sell	71	0.00

R186 On 07/11/2019	Bond Future	8.73	Put	Sell	71	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Buy	71	0.00
R186 On 07/11/2019	Bond Future			Buy	183	0.00
R186 On 07/11/2019	Bond Future			Sell	183	0.00
R186 On 07/11/2019	Bond Future			Buy	200	0.00
R186 On 07/11/2019	Bond Future			Sell	200	0.00
R186 On 07/11/2019	Bond Future			Buy	346	0.00
R186 On 07/11/2019	Bond Future			Sell	346	0.00
R186 On 07/11/2019	Bond Future			Buy	1,233	0.00
R186 On 07/11/2019	Bond Future			Sell	1,233	0.00
R186 On 07/11/2019	Bond Future			Buy	1,421	0.00
R186 On 07/11/2019	Bond Future			Sell	1,421	0.00
R186 On 07/11/2019	Bond Future			Buy	1,918	0.00
R186 On 07/11/2019	Bond Future			Sell	1,918	0.00
R186 On 07/11/2019	Bond Future			Buy	4,263	0.00
R186 On 07/11/2019	Bond Future			Sell	4,263	0.00
R186 On 07/11/2019	Bond Future			Buy	9,564	0.00
R186 On 07/11/2019	Bond Future			Sell	9,564	0.00

R2030 Bond Future

2030 On 07/11/2019	Bond Future			Sell	6	0.00
2030 On 07/11/2019	Bond Future			Buy	6	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Sell	9	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Buy	9	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Sell	9	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Buy	9	0.00
2030 On 07/11/2019	Bond Future			Sell	21	0.00
2030 On 07/11/2019	Bond Future			Buy	21	0.00
2030 On 07/11/2019	Bond Future			Buy	21	0.00
2030 On 07/11/2019	Bond Future			Sell	21	0.00
2030 On 07/11/2019	Bond Future			Sell	79	0.00
2030 On 07/11/2019	Bond Future			Buy	79	0.00
2030 On 07/11/2019	Bond Future			Sell	84	0.00
2030 On 07/11/2019	Bond Future			Buy	84	0.00
2030 On 07/11/2019	Bond Future			Buy	103	0.00
2030 On 07/11/2019	Bond Future			Sell	103	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Sell	118	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Buy	118	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Sell	118	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Buy	118	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Sell	125	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Buy	125	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Sell	125	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Buy	125	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Sell	154	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Buy	154	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 07/11/2019	9.30	Put	Sell	154	0.00
2030 On 07/11/2019	9.30	Put	Buy	154	0.00
2030 On 07/11/2019			Buy	320	0.00
2030 On 07/11/2019			Sell	320	0.00
2030 On 07/11/2019			Buy	379	0.00
2030 On 07/11/2019			Sell	379	0.00
2030 On 07/11/2019			Sell	633	0.00
2030 On 07/11/2019			Buy	633	0.00
2030 On 07/11/2019			Sell	905	0.00
2030 On 07/11/2019			Buy	905	0.00
2030 On 07/11/2019	9.20	Put	Sell	944	0.00
2030 On 07/11/2019	9.20	Put	Buy	944	0.00
2030 On 07/11/2019	9.30	Put	Sell	944	0.00
2030 On 07/11/2019	9.30	Put	Buy	944	0.00
2030 On 07/11/2019	9.20	Put	Sell	1,350	0.00
2030 On 07/11/2019	9.20	Put	Buy	1,350	0.00
2030 On 07/11/2019	9.30	Put	Buy	1,350	0.00
2030 On 07/11/2019	9.30	Put	Sell	1,350	0.00
2030 On 07/11/2019			Buy	2,874	0.00
2030 On 07/11/2019			Sell	2,874	0.00
2030 On 07/11/2019			Sell	3,253	0.00
2030 On 07/11/2019			Buy	3,253	0.00
R2032 Bond Future					
2032 On 07/11/2019			Buy	36	0.00
2032 On 07/11/2019			Sell	36	0.00
2032 On 07/11/2019			Sell	600	0.00
2032 On 07/11/2019			Buy	600	0.00
2032 On 07/11/2019			Buy	2,947	0.00
2032 On 07/11/2019			Sell	2,947	0.00
2032 On 07/11/2019			Buy	4,501	0.00
2032 On 07/11/2019			Sell	4,501	0.00
2032 On 07/11/2019			Sell	7,484	0.00
2032 On 07/11/2019			Buy	7,484	0.00
R2035 Bond Future					
R035 On 06/08/2020	9.00	Call	Sell	10	0.00
R035 On 06/08/2020	9.00	Call	Buy	10	0.00
R035 On 07/11/2019			Buy	22	0.00
R035 On 07/11/2019			Sell	22	0.00
R035 On 07/11/2019			Buy	22	0.00

R035 On 07/11/2019	Bond Future			Sell	22	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	55	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	55	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	55	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	55	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	190	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	190	0.00
R035 On 07/11/2019	Bond Future			Sell	270	0.00
R035 On 07/11/2019	Bond Future			Buy	270	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	372	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	372	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	485	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	485	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	1,272	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	1,272	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	1,865	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	1,865	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	4,304	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	4,304	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	4,304	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	4,304	0.00

R2037 Bond Future

2037 On 07/11/2019	Bond Future			Buy	104	0.00
2037 On 07/11/2019	Bond Future			Sell	104	0.00
2037 On 07/11/2019	Bond Future			Buy	145	0.00
2037 On 07/11/2019	Bond Future			Sell	145	0.00
2037 On 07/11/2019	Bond Future			Buy	162	0.00
2037 On 07/11/2019	Bond Future			Sell	162	0.00
2037 On 07/11/2019	Bond Future			Buy	178	0.00
2037 On 07/11/2019	Bond Future			Sell	178	0.00
2037 On 07/11/2019	Bond Future			Buy	208	0.00
2037 On 07/11/2019	Bond Future			Sell	208	0.00
2037 On 07/11/2019	Bond Future			Buy	298	0.00
2037 On 07/11/2019	Bond Future			Sell	298	0.00
2037 On 07/11/2019	Bond Future			Sell	1,095	0.00
2037 On 07/11/2019	Bond Future			Buy	1,095	0.00

R2040 Bond Future

2040 On 07/11/2019	Bond Future			Buy	55	0.00
2040 On 07/11/2019	Bond Future			Sell	55	0.00
2040 On 07/11/2019	Bond Future			Buy	69	0.00
2040 On 07/11/2019	Bond Future			Sell	69	0.00
2040 On 07/11/2019	Bond Future			Buy	158	0.00
2040 On 07/11/2019	Bond Future			Sell	158	0.00
2040 On 07/11/2019	Bond Future			Buy	205	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 07/11/2019			Sell	205	0.00
2040 On 07/11/2019			Buy	254	0.00
2040 On 07/11/2019			Sell	254	0.00
2040 On 07/11/2019			Buy	272	0.00
2040 On 07/11/2019			Sell	272	0.00
2040 On 07/11/2019			Buy	1,013	0.00
2040 On 07/11/2019			Sell	1,013	0.00

R2044 Bond Future

2044 On 07/11/2019			Buy	6	0.00
2044 On 07/11/2019			Sell	6	0.00
2044 On 07/11/2019			Sell	6	0.00
2044 On 07/11/2019			Buy	6	0.00

R2048 Bond Future

R248 On 06/08/2020	9.25	Call	Sell	15	0.00
R248 On 06/08/2020	9.25	Call	Buy	15	0.00
R248 On 06/08/2020	9.25	Call	Buy	90	0.00
R248 On 06/08/2020	9.25	Call	Buy	90	0.00
R248 On 06/08/2020	9.25	Call	Sell	90	0.00
R248 On 06/08/2020	9.25	Call	Sell	90	0.00
R248 On 06/08/2020	9.25	Call	Buy	305	0.00
R248 On 06/08/2020	9.25	Call	Sell	305	0.00
R248 On 06/08/2020	9.25	Call	Sell	485	0.00
R248 On 06/08/2020	9.25	Call	Buy	485	0.00
R248 On 06/08/2020	9.25	Call	Sell	752	0.00
R248 On 06/08/2020	9.25	Call	Buy	752	0.00
R248 On 06/08/2020	9.25	Call	Buy	1,651	0.00
R248 On 06/08/2020	9.25	Call	Sell	1,651	0.00
R248 On 06/08/2020	9.25	Call	Buy	2,955	0.00
R248 On 06/08/2020	9.25	Call	Sell	2,955	0.00
R248 On 06/08/2020	9.25	Call	Buy	6,343	0.00
R248 On 06/08/2020	9.25	Call	Sell	6,343	0.00
R248 On 06/08/2020	9.25	Call	Buy	6,343	0.00
R248 On 06/08/2020	9.25	Call	Sell	6,343	0.00

R214 Bond Future

R214 On 07/11/2019			Buy	43	0.00
R214 On 07/11/2019			Sell	43	0.00
R214 On 07/11/2019			Buy	81	0.00
R214 On 07/11/2019			Sell	81	0.00

R214 On 07/11/2019	Bond Future	Buy	84	0.00
R214 On 07/11/2019	Bond Future	Sell	84	0.00
R214 On 07/11/2019	Bond Future	Buy	96	0.00
R214 On 07/11/2019	Bond Future	Sell	96	0.00
R214 On 07/11/2019	Bond Future	Buy	164	0.00
R214 On 07/11/2019	Bond Future	Sell	164	0.00
R214 On 07/11/2019	Bond Future	Buy	179	0.00
R214 On 07/11/2019	Bond Future	Sell	179	0.00
R214 On 07/11/2019	Bond Future	Buy	647	0.00
R214 On 07/11/2019	Bond Future	Sell	647	0.00

Grand Total for Daily Detailed Turnover:

87,119

0.00