



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 : 18/09/2019

TO DATE : 18/09/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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New Inflation Linked Index

IGOV On 07/11/2019	Index Future		Buy	1	0.00
IGOV On 07/11/2019	Index Future		Sell	1	0.00
IGOV On 07/11/2019	Index Future		Sell	1	0.00
IGOV On 07/11/2019	Index Future		Buy	1	0.00
IGOV On 07/11/2019	Index Future		Buy	30	0.00
IGOV On 07/11/2019	Index Future		Sell	30	0.00
IGOV On 07/11/2019	Index Future		Buy	33	0.00
IGOV On 07/11/2019	Index Future		Sell	33	0.00

R186 Bond Future

R186 On 07/11/2019	Bond Future		Sell	24	0.00
R186 On 07/11/2019	Bond Future		Buy	24	0.00
R186 On 07/11/2019	Bond Future		Buy	24	0.00
R186 On 07/11/2019	Bond Future		Sell	24	0.00

R186 On 07/11/2019	Bond Future			Sell	55	0.00
R186 On 07/11/2019	Bond Future			Buy	55	0.00
R2023 Bond Future						
R023 On 07/11/2019	Bond Future			Sell	680	0.00
R023 On 07/11/2019	Bond Future			Buy	680	0.00
R2030 Bond Future						
2030 On 07/11/2019	Bond Future			Sell	500	0.00
2030 On 07/11/2019	Bond Future			Buy	500	0.00
R2035 Bond Future						
R035 On 06/08/2020	Bond Future	8.75	Call	Sell	30	0.00
R035 On 06/08/2020	Bond Future	8.75	Call	Buy	30	0.00
R035 On 06/08/2020	Bond Future	8.75	Call	Sell	970	0.00
R035 On 06/08/2020	Bond Future	8.75	Call	Buy	970	0.00
R035 On 06/08/2020	Bond Future	8.75	Call	Sell	1,000	0.00
R035 On 06/08/2020	Bond Future	8.75	Call	Sell	1,000	0.00
R035 On 06/08/2020	Bond Future	8.75	Call	Buy	1,000	0.00
R035 On 06/08/2020	Bond Future	8.75	Call	Buy	1,000	0.00
R035 On 06/08/2020	Bond Future	8.75	Call	Buy	3,000	0.00
R035 On 06/08/2020	Bond Future	8.75	Call	Sell	3,000	0.00
R035 On 06/08/2020	Bond Future	8.75	Call	Buy	3,000	0.00
R035 On 06/08/2020	Bond Future	8.75	Call	Sell	3,000	0.00
R2048 Bond Future						
R248 On 06/08/2020	Bond Future	9.00	Call	Sell	30	0.00
R248 On 06/08/2020	Bond Future	9.00	Call	Buy	30	0.00
R248 On 06/08/2020	Bond Future	9.00	Call	Sell	970	0.00
R248 On 06/08/2020	Bond Future	9.00	Call	Buy	970	0.00
R248 On 06/08/2020	Bond Future	9.00	Call	Buy	1,000	0.00
R248 On 06/08/2020	Bond Future	9.00	Call	Sell	1,000	0.00
R248 On 06/08/2020	Bond Future	9.00	Call	Sell	1,000	0.00
R248 On 06/08/2020	Bond Future	9.00	Call	Buy	1,000	0.00
R248 On 06/08/2020	Bond Future	9.00	Call	Buy	3,000	0.00
R248 On 06/08/2020	Bond Future	9.00	Call	Sell	3,000	0.00
R248 On 06/08/2020	Bond Future	9.00	Call	Sell	3,000	0.00
R248 On 06/08/2020	Bond Future	9.00	Call	Buy	3,000	0.00
R208 Bond Futures						
R208 On 07/11/2019	Bond Future			Sell	21	0.00
R208 On 07/11/2019	Bond Future			Buy	21	0.00
R208 On 07/11/2019	Bond Future			Sell	27	0.00
R208 On 07/11/2019	Bond Future			Buy	27	0.00
R208 On 07/11/2019	Bond Future			Sell	84	0.00
R208 On 07/11/2019	Bond Future			Buy	84	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 07/11/2019	Bond Future		Sell	200	0.00
R208 On 07/11/2019	Bond Future		Buy	200	0.00
R208 On 07/11/2019	Bond Future		Buy	332	0.00
R208 On 07/11/2019	Bond Future		Sell	332	0.00
R209 Bond Future					
R209 On 07/11/2019	Bond Future		Sell	7	0.00
R209 On 07/11/2019	Bond Future		Buy	7	0.00
R209 On 07/11/2019	Bond Future		Sell	7	0.00
R209 On 07/11/2019	Bond Future		Buy	7	0.00
R209 On 07/11/2019	Bond Future		Buy	3,450	0.00
R209 On 07/11/2019	Bond Future		Sell	3,450	0.00
R213 Bond Future					
R213 On 07/11/2019	Bond Future		Buy	105	0.00
R213 On 07/11/2019	Bond Future		Sell	105	0.00
R213 On 07/11/2019	Bond Future		Sell	1,650	0.00
R213 On 07/11/2019	Bond Future		Buy	1,650	0.00
Grand Total for Daily Detailed Turnover:				25,231	0.00