



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 : 17/10/2019

TO DATE : 17/10/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 07/11/2019			Buy	25	0.00
2038 On 07/11/2019			Sell	25	0.00
I2046 Bond Future					
2046 On 07/11/2019			Buy	43	0.00
2046 On 07/11/2019			Sell	43	0.00
I2050 Bond Future					
2050 On 07/11/2019			Buy	40	0.00
2050 On 07/11/2019			Sell	40	0.00
New Inflation Linked Index					
IGOV On 06/02/2020			Sell	10	0.00
IGOV On 06/02/2020			Buy	10	0.00

IGOV On 06/02/2020	Index Future	Buy	10	0.00
IGOV On 06/02/2020	Index Future	Sell	10	0.00
R202 Bond Future				
R202 On 07/11/2019	Bond Future	Sell	10	0.00
R202 On 07/11/2019	Bond Future	Buy	10	0.00
R2032 Bond Future				
2032 On 07/11/2019	Bond Future	Buy	151	0.00
2032 On 07/11/2019	Bond Future	Sell	151	0.00
R2035 Bond Future				
R035 On 07/11/2019	Bond Future	Buy	19	0.00
R035 On 07/11/2019	Bond Future	Sell	19	0.00
R035 On 07/11/2019	Bond Future	Sell	19	0.00
R035 On 07/11/2019	Bond Future	Buy	19	0.00
R2048 Bond Future				
R248 On 07/11/2019	Bond Future	Sell	100	0.00
R248 On 07/11/2019	Bond Future	Buy	100	0.00
R248 On 07/11/2019	Bond Future	Sell	100	0.00
R248 On 07/11/2019	Bond Future	Buy	100	0.00
R208 Bond Futures				
R208 On 07/11/2019	Bond Future	Buy	148	0.00
R208 On 07/11/2019	Bond Future	Sell	148	0.00
R208 On 07/11/2019	Bond Future	Buy	148	0.00
R208 On 07/11/2019	Bond Future	Sell	148	0.00
Grand Total for Daily Detailed Turnover:			823	0.00