



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 : 08/11/2019

TO DATE : 08/11/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 06/02/2020	GOVI		Sell	33	0.00
GOVI On 06/02/2020	GOVI		Buy	33	0.00
GOVI On 06/02/2020	GOVI		Buy	33	0.00
GOVI On 06/02/2020	GOVI		Sell	33	0.00
I2038 Bond Future					
2038 On 06/02/2020	Bond Future		Sell	5	0.00
2038 On 06/02/2020	Bond Future		Buy	5	0.00
2038 On 06/02/2020	Bond Future		Buy	5	0.00
2038 On 06/02/2020	Bond Future		Sell	5	0.00
I2050 Bond Future					
2050 On 06/02/2020	Bond Future		Sell	3	0.00
2050 On 06/02/2020	Bond Future		Buy	3	0.00

2050 On 06/02/2020	Bond Future		Buy	3	0.00
2050 On 06/02/2020	Bond Future		Sell	3	0.00
2050 On 06/02/2020	Bond Future		Sell	71	0.00
2050 On 06/02/2020	Bond Future		Buy	71	0.00

R186 Bond Future

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	50	0.00
R186 On 06/02/2020	Bond Future		Buy	50	0.00
R186 On 06/02/2020	Bond Future		Sell	100	0.00
R186 On 06/02/2020	Bond Future		Buy	100	0.00
R186 On 06/02/2020	Bond Future		Sell	100	0.00
R186 On 06/02/2020	Bond Future		Buy	100	0.00
R186 On 06/02/2020	Bond Future		Sell	126	0.00
R186 On 06/02/2020	Bond Future		Buy	126	0.00
R186 On 06/02/2020	Bond Future		Sell	900	0.00
R186 On 06/02/2020	Bond Future		Buy	900	0.00
R186 On 06/02/2020	Bond Future		Buy	1,026	0.00
R186 On 06/02/2020	Bond Future		Sell	1,026	0.00

R202 Bond Future

R202 On 06/02/2020	Bond Future		Sell	49	0.00
R202 On 06/02/2020	Bond Future		Buy	49	0.00
R202 On 06/02/2020	Bond Future		Buy	49	0.00
R202 On 06/02/2020	Bond Future		Sell	49	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future	9.40	Put	Sell	38	0.00
2030 On 06/02/2020	Bond Future	9.40	Put	Buy	38	0.00
2030 On 06/02/2020	Bond Future	9.40	Put	Sell	74	0.00
2030 On 06/02/2020	Bond Future	9.40	Put	Buy	74	0.00
2030 On 06/02/2020	Bond Future	9.40	Put	Sell	125	0.00
2030 On 06/02/2020	Bond Future	9.40	Put	Buy	125	0.00
2030 On 06/02/2020	Bond Future	9.40	Put	Sell	127	0.00
2030 On 06/02/2020	Bond Future	9.40	Put	Buy	127	0.00
2030 On 06/02/2020	Bond Future			Sell	194	0.00
2030 On 06/02/2020	Bond Future			Buy	194	0.00
2030 On 06/02/2020	Bond Future	9.40	Put	Sell	223	0.00
2030 On 06/02/2020	Bond Future	9.40	Put	Buy	223	0.00
2030 On 06/02/2020	Bond Future			Sell	1,388	0.00
2030 On 06/02/2020	Bond Future			Buy	1,388	0.00
2030 On 06/02/2020	Bond Future			Buy	1,582	0.00
2030 On 06/02/2020	Bond Future			Sell	1,582	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 06/02/2020	Bond Future	9.40	Put	Sell	1,915	0.00
2030 On 06/02/2020	Bond Future	9.40	Put	Buy	1,915	0.00
2030 On 06/02/2020	Bond Future	9.40	Put	Sell	2,498	0.00
2030 On 06/02/2020	Bond Future	9.40	Put	Buy	2,498	0.00
2030 On 06/02/2020	Bond Future	9.40	Put	Buy	5,000	0.00
2030 On 06/02/2020	Bond Future	9.40	Put	Sell	5,000	0.00
R2032 Bond Future						
2032 On 06/02/2020	Bond Future			Sell	175	0.00
2032 On 06/02/2020	Bond Future			Buy	175	0.00
2032 On 06/02/2020	Bond Future			Sell	1,250	0.00
2032 On 06/02/2020	Bond Future			Buy	1,250	0.00
2032 On 06/02/2020	Bond Future			Buy	1,425	0.00
2032 On 06/02/2020	Bond Future			Sell	1,425	0.00
R2035 Bond Future						
R035 On 06/02/2020	Bond Future			Sell	129	0.00
R035 On 06/02/2020	Bond Future			Buy	129	0.00
R035 On 06/02/2020	Bond Future			Sell	350	0.00
R035 On 06/02/2020	Bond Future			Buy	350	0.00
R035 On 06/02/2020	Bond Future			Sell	921	0.00
R035 On 06/02/2020	Bond Future			Buy	921	0.00
R035 On 06/02/2020	Bond Future			Buy	1,050	0.00
R035 On 06/02/2020	Bond Future			Sell	1,050	0.00
R2037 Bond Future						
2037 On 06/02/2020	Bond Future			Sell	8	0.00
2037 On 06/02/2020	Bond Future			Buy	8	0.00
2037 On 06/02/2020	Bond Future			Sell	57	0.00
2037 On 06/02/2020	Bond Future			Buy	57	0.00
2037 On 06/02/2020	Bond Future			Sell	65	0.00
2037 On 06/02/2020	Bond Future			Buy	65	0.00
2037 On 06/02/2020	Bond Future			Buy	350	0.00
2037 On 06/02/2020	Bond Future			Sell	350	0.00
R2040 Bond Future						
2040 On 06/02/2020	Bond Future			Sell	72	0.00
2040 On 06/02/2020	Bond Future			Buy	72	0.00
2040 On 06/02/2020	Bond Future			Sell	513	0.00
2040 On 06/02/2020	Bond Future			Buy	513	0.00
2040 On 06/02/2020	Bond Future			Buy	585	0.00

2040 On 06/02/2020	Bond Future	Sell	585	0.00
R2048 Bond Future				
R248 On 06/02/2020	Bond Future	Sell	20	0.00
R248 On 06/02/2020	Bond Future	Buy	20	0.00
R248 On 06/02/2020	Bond Future	Sell	146	0.00
R248 On 06/02/2020	Bond Future	Buy	146	0.00
R248 On 06/02/2020	Bond Future	Sell	166	0.00
R248 On 06/02/2020	Bond Future	Buy	166	0.00
R209 Bond Future				
R209 On 06/02/2020	Bond Future	Sell	32	0.00
R209 On 06/02/2020	Bond Future	Buy	32	0.00
Grand Total for Daily Detailed Turnover:			23,091	0.00