



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 : 28/11/2019

TO DATE : 28/11/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

Govi Total Return Index

GOVI On 06/02/2020	GOVI		Sell	3	0.00
GOVI On 06/02/2020	GOVI		Buy	3	0.00
GOVI On 06/02/2020	GOVI		Sell	3	0.00
GOVI On 06/02/2020	GOVI		Buy	3	0.00
GOVI On 06/02/2020	GOVI		Sell	6	0.00
GOVI On 06/02/2020	GOVI		Buy	6	0.00

R186 Bond Future

R186 On 06/02/2020	Bond Future		Buy	1	0.00
R186 On 06/02/2020	Bond Future		Sell	1	0.00
R186 On 06/02/2020	Bond Future		Sell	1	0.00
R186 On 06/02/2020	Bond Future		Buy	1	0.00
R186 On 06/02/2020	Bond Future		Sell	1	0.00
R186 On 06/02/2020	Bond Future		Buy	1	0.00

R186 On 06/02/2020	Bond Future	Sell	1	0.00
R186 On 06/02/2020	Bond Future	Buy	1	0.00
R186 On 06/02/2020	Bond Future	Sell	1	0.00
R186 On 06/02/2020	Bond Future	Buy	1	0.00
R186 On 06/02/2020	Bond Future	Sell	1	0.00
R186 On 06/02/2020	Bond Future	Buy	1	0.00
R186 On 06/02/2020	Bond Future	Sell	1	0.00
R186 On 06/02/2020	Bond Future	Buy	1	0.00
R186 On 06/02/2020	Bond Future	Sell	1	0.00
R186 On 06/02/2020	Bond Future	Buy	1	0.00
R186 On 06/02/2020	Bond Future	Sell	1	0.00
R186 On 06/02/2020	Bond Future	Buy	1	0.00
R186 On 06/02/2020	Bond Future	Sell	2	0.00
R186 On 06/02/2020	Bond Future	Buy	2	0.00
R186 On 06/02/2020	Bond Future	Sell	3	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	3	0.00
R186 On 06/02/2020	Bond Future	Sell	3	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	3	0.00
R186 On 06/02/2020	Bond Future	Sell	3	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	3	0.00
R186 On 06/02/2020	Bond Future	Sell	5	0.00
R186 On 06/02/2020	Bond Future	Buy	5	0.00
R186 On 06/02/2020	Bond Future	Sell	7	0.00
R186 On 06/02/2020	Bond Future	Buy	7	0.00
R186 On 06/02/2020	Bond Future	Sell	7	0.00
R186 On 06/02/2020	Bond Future	Buy	7	0.00
R186 On 06/02/2020	Bond Future	Sell	11	0.00
R186 On 06/02/2020	Bond Future	Buy	11	0.00
R186 On 06/02/2020	Bond Future	Buy	17	0.00
R186 On 06/02/2020	Bond Future	Sell	17	0.00
R186 On 06/02/2020	Bond Future	Sell	19	0.00
R186 On 06/02/2020	Bond Future	Buy	19	0.00
R186 On 06/02/2020	Bond Future	Buy	20	0.00
R186 On 06/02/2020	Bond Future	Sell	20	0.00
R186 On 06/02/2020	Bond Future	Buy	20	0.00
R186 On 06/02/2020	Bond Future	Sell	20	0.00
R186 On 06/02/2020	Bond Future	Sell	22	0.00
R186 On 06/02/2020	Bond Future	Buy	22	0.00
R186 On 06/02/2020	Bond Future	Buy	24	0.00
R186 On 06/02/2020	Bond Future	Sell	24	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/02/2020	Bond Future		Sell	28	0.00
R186 On 06/02/2020	Bond Future		Buy	28	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		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	35	0.00
R186 On 06/02/2020	Bond Future		Buy	35	0.00
R186 On 06/02/2020	Bond Future		Sell	39	0.00
R186 On 06/02/2020	Bond Future		Buy	39	0.00
R186 On 06/02/2020	Bond Future		Sell	39	0.00
R186 On 06/02/2020	Bond Future		Buy	39	0.00
R186 On 06/02/2020	Bond Future		Sell	43	0.00
R186 On 06/02/2020	Bond Future		Buy	43	0.00
R186 On 06/02/2020	Bond Future		Sell	51	0.00
R186 On 06/02/2020	Bond Future		Buy	51	0.00
R186 On 06/02/2020	Bond Future		Buy	53	0.00
R186 On 06/02/2020	Bond Future		Sell	53	0.00
R186 On 06/02/2020	Bond Future		Sell	58	0.00
R186 On 06/02/2020	Bond Future		Buy	58	0.00
R186 On 06/02/2020	Bond Future		Sell	74	0.00
R186 On 06/02/2020	Bond Future		Buy	74	0.00
R186 On 06/02/2020	Bond Future		Sell	96	0.00
R186 On 06/02/2020	Bond Future		Buy	96	0.00
R186 On 06/02/2020	Bond Future		Sell	101	0.00
R186 On 06/02/2020	Bond Future		Buy	101	0.00
R186 On 06/02/2020	Bond Future		Buy	142	0.00
R186 On 06/02/2020	Bond Future		Sell	142	0.00
R186 On 06/02/2020	Bond Future		Sell	192	0.00
R186 On 06/02/2020	Bond Future		Buy	192	0.00
R186 On 06/02/2020	Bond Future		Buy	530	0.00
R186 On 06/02/2020	Bond Future		Sell	530	0.00

R2023 Bond Future

R023 On 06/02/2020	Bond Future		Sell	95	0.00
R023 On 06/02/2020	Bond Future		Buy	95	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future		Sell	9	0.00
--------------------	-------------	--	------	---	------

2030 On 06/02/2020	Bond Future	Buy	9	0.00
2030 On 06/02/2020	Bond Future	Buy	11	0.00
2030 On 06/02/2020	Bond Future	Sell	11	0.00
2030 On 06/02/2020	Bond Future	Sell	11	0.00
2030 On 06/02/2020	Bond Future	Buy	11	0.00
2030 On 06/02/2020	Bond Future	Buy	11	0.00
2030 On 06/02/2020	Bond Future	Sell	11	0.00
2030 On 06/02/2020	Bond Future	Sell	14	0.00
2030 On 06/02/2020	Bond Future	Buy	14	0.00
2030 On 06/02/2020	Bond Future	Sell	15	0.00
2030 On 06/02/2020	Bond Future	Buy	15	0.00
2030 On 06/02/2020	Bond Future	Sell	37	0.00
2030 On 06/02/2020	Bond Future	Buy	37	0.00
2030 On 06/02/2020	Bond Future	Sell	125	0.00
2030 On 06/02/2020	Bond Future	Buy	125	0.00
2030 On 06/02/2020	Bond Future	Sell	200	0.00
2030 On 06/02/2020	Bond Future	Buy	200	0.00

R2032 Bond Future

2032 On 06/02/2020	Bond Future	Sell	39	0.00
2032 On 06/02/2020	Bond Future	Buy	39	0.00

R2035 Bond Future

R035 On 06/02/2020	Bond Future	Sell	28	0.00
R035 On 06/02/2020	Bond Future	Buy	28	0.00
R035 On 06/02/2020	Bond Future	Sell	52	0.00
R035 On 06/02/2020	Bond Future	Buy	52	0.00

R2037 Bond Future

2037 On 06/02/2020	Bond Future	Sell	13	0.00
2037 On 06/02/2020	Bond Future	Buy	13	0.00
2037 On 06/02/2020	Bond Future	Buy	200	0.00
2037 On 06/02/2020	Bond Future	Sell	200	0.00

R2040 Bond Future

2040 On 06/02/2020	Bond Future	Sell	13	0.00
2040 On 06/02/2020	Bond Future	Buy	13	0.00

R2044 Bond Future

2044 On 06/02/2020	Bond Future	Sell	2	0.00
2044 On 06/02/2020	Bond Future	Buy	2	0.00
2044 On 06/02/2020	Bond Future	Sell	42	0.00
2044 On 06/02/2020	Bond Future	Buy	42	0.00
2044 On 06/02/2020	Bond Future	Sell	42	0.00
2044 On 06/02/2020	Bond Future	Buy	42	0.00
2044 On 06/02/2020	Bond Future	Sell	929	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 06/02/2020	Bond Future		Buy	929	0.00
2044 On 06/02/2020	Bond Future		Sell	929	0.00
2044 On 06/02/2020	Bond Future		Buy	929	0.00
R2048 Bond Future					
R248 On 06/02/2020	Bond Future		Sell	31	0.00
R248 On 06/02/2020	Bond Future		Buy	31	0.00
R248 On 06/02/2020	Bond Future		Sell	45	0.00
R248 On 06/02/2020	Bond Future		Buy	45	0.00
R248 On 06/02/2020	Bond Future		Sell	894	0.00
R248 On 06/02/2020	Bond Future		Buy	894	0.00
R248 On 06/02/2020	Bond Future		Buy	939	0.00
R248 On 06/02/2020	Bond Future		Sell	939	0.00
R208 Bond Futures					
R208 On 06/02/2020	Bond Future		Sell	194	0.00
R208 On 06/02/2020	Bond Future		Buy	194	0.00
R208 On 06/02/2020	Bond Future		Buy	194	0.00
R208 On 06/02/2020	Bond Future		Sell	194	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	59	0.00
R209 On 06/02/2020	Bond Future		Sell	59	0.00
R209 On 06/02/2020	Bond Future		Buy	60	0.00
R209 On 06/02/2020	Bond Future		Sell	60	0.00
R209 On 06/02/2020	Bond Future		Sell	295	0.00
R209 On 06/02/2020	Bond Future		Buy	295	0.00
R209 On 06/02/2020	Bond Future		Buy	295	0.00
R209 On 06/02/2020	Bond Future		Sell	295	0.00
R214 Bond Future					
R214 On 06/02/2020	Bond Future		Sell	25	0.00
R214 On 06/02/2020	Bond Future		Buy	25	0.00
Grand Total for Daily Detailed Turnover:				7,613	0.00