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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/12/2019 TO DATE : 12/12/2019

Johannesburg Stock Exchange

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Registration number: 2005/022939/06

VAT number: 4080119391

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 06/02/2020 GOVI			Sell	2	0.00
GOVI On 06/02/2020 GOVI			Buy	2	0.00
GOVI On 06/02/2020 GOVI			Sell	2	0.00
GOVI On 06/02/2020 GOVI			Buy	2	0.00
GOVI On 06/02/2020 GOVI			Buy	4	0.00
GOVI On 06/02/2020 GOVI			Sell	4	0.00
R186 Bond Future					
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	4	0.00
R186 On 06/02/2020 Bond Future			Sell	4	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	6	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	6	0.00

R186 On 05/11/2020 Bor	nd Future	8.34	Call	Sell	6	0.00
R186 On 05/11/2020 Bor	nd Future	8.34	Call	Buy	6	0.00
R186 On 05/11/2020 Bor	nd Future	9.26	Put	Buy	6	0.00
R186 On 05/11/2020 Bor				Sell	6	0.00
R186 On 05/11/2020 Bor			Call	Buy	7	0.00
R186 On 05/11/2020 Bor				Sell	7	0.00
R186 On 05/11/2020 Bor			Call		7	0.00
				Buy		
R186 On 05/11/2020 Bor				Sell	7	0.00
R186 On 05/11/2020 Bor				Sell	7	0.00
R186 On 05/11/2020 Bor				Buy	7	0.00
R186 On 05/11/2020 Bor				Sell	7	0.00
R186 On 05/11/2020 Bor	nd Future	8.34	Call	Buy	7	0.00
R186 On 05/11/2020 Bor	nd Future	9.26	Put	Buy	7	0.00
R186 On 05/11/2020 Bor	nd Future	9.26	Put	Sell	7	0.00
R186 On 05/11/2020 Bor	nd Future	9.26	Put	Buy	7	0.00
R186 On 05/11/2020 Bor	nd Future	9.26	Put	Sell	7	0.00
R186 On 05/11/2020 Bor	nd Future	7.84	Call	Buy	10	0.00
R186 On 05/11/2020 Bor				Sell	10	0.00
R186 On 05/11/2020 Bor			Call	Buy	10	0.00
R186 On 05/11/2020 Bor				Sell	10	0.00
R186 On 05/11/2020 Bor				Buy	10	0.00
R186 On 05/11/2020 Bor				Sell	10	0.00
R186 On 05/11/2020 Bor						
				Sell	10	0.00
R186 On 05/11/2020 Bor			Call	Buy	10	0.00
R186 On 05/11/2020 Bor				Sell	10	0.00
R186 On 05/11/2020 Bor			Call	Buy	10	0.00
R186 On 05/11/2020 Bor			Call	Sell	10	0.00
R186 On 05/11/2020 Bor		8.34	Call	Buy	10	0.00
R186 On 05/11/2020 Bor	nd Future	9.26	Put	Buy	10	0.00
R186 On 05/11/2020 Bor	nd Future	9.26	Put	Sell	10	0.00
R186 On 05/11/2020 Bor	nd Future	9.26	Put	Buy	10	0.00
R186 On 05/11/2020 Bor	nd Future	9.26	Put	Sell	10	0.00
R186 On 05/11/2020 Bor	nd Future	9.26	Put	Buy	10	0.00
R186 On 05/11/2020 Bor	nd Future	9.26	Put	Sell	10	0.00
R186 On 06/02/2020 Bor				Buy	11	0.00
	and Future			Sell	11	0.00
R186 On 05/11/2020 Bor		7.84	Call	Buy	11	0.00
R186 On 05/11/2020 Bor				Sell	11	0.00
R186 On 05/11/2020 Bor			Call	Buy	11	0.00
R186 On 05/11/2020 Bor				· ·		
				Sell	11	0.00
				Sell	11	0.00
R186 On 05/11/2020 Bor				Buy	11	0.00
R186 On 05/11/2020 Bor				Sell	11	0.00
R186 On 05/11/2020 Bor			Call	Buy	11	0.00
R186 On 05/11/2020 Bor				Buy	11	0.00
R186 On 05/11/2020 Bor	nd Future	9.26	Put	Sell	11	0.00

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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	11	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	11	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	12	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	12	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	12	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	12	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	12	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	12	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	13	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	13	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	13	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	13	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	13	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	13	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	13	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	13	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	13	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	13	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	13	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	13	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	14	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	14	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	14	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	14	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	14	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	14	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	14	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	14	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	14	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	14	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	14	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	14	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	14	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	14	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	14	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	14	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	14	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	14	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	15	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	15	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	15	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	15	0.00
20.001 (4.4.00)	0.01	Cuii	24,	10	0.00

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R186 On 05/11/2020	Bond Future	9.26	Put	Buy	15	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	15	0.00
R186 On 06/02/2020				Sell	16	0.00
R186 On 06/02/2020				Buy	16	0.00
R186 On 05/11/2020		7.84	Call	Buy	17	0.00
R186 On 05/11/2020		7.84	Call	Sell	17	0.00
R186 On 05/11/2020		8.34	Call	Sell	17	0.00
R186 On 05/11/2020		8.34	Call	Buy	17	0.00
R186 On 05/11/2020				-	17	0.00
		9.26	Put	Buy		
R186 On 05/11/2020		9.26	Put	Sell	17	0.00
R186 On 05/11/2020		7.84	Call	Buy	19	0.00
R186 On 05/11/2020		7.84	Call	Sell	19	0.00
R186 On 05/11/2020		8.34	Call	Sell	19	0.00
R186 On 05/11/2020		8.34	Call	Buy	19	0.00
R186 On 05/11/2020		9.26	Put	Buy	19	0.00
R186 On 05/11/2020		9.26	Put	Sell	19	0.00
R186 On 06/02/2020				Buy	20	0.00
R186 On 06/02/2020	Bond Future			Sell	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			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				Sell	20	0.00
R186 On 05/11/2020		7.84	Call	Buy	20	0.00
R186 On 05/11/2020		7.84	Call	Sell	20	0.00
R186 On 05/11/2020		8.34	Call	Sell	20	0.00
R186 On 05/11/2020		8.34	Call	Buy	20	0.00
R186 On 05/11/2020		9.26	Put	Buy	20	0.00
R186 On 05/11/2020		9.26	Put	Sell	20	0.00
R186 On 05/11/2020		7.84	Call	Buy	22	0.00
R186 On 05/11/2020		7.84	Call	Sell	22	0.00
R186 On 05/11/2020					22	0.00
		8.34	Call	Sell		
R186 On 05/11/2020		8.34	Call	Buy	22	0.00
R186 On 05/11/2020		9.26	Put	Buy	22	0.00
R186 On 05/11/2020		9.26	Put	Sell	22	0.00
R186 On 05/11/2020		7.84	Call	Buy	25	0.00
R186 On 05/11/2020		7.84	Call	Sell	25	0.00
R186 On 05/11/2020		8.34	Call	Sell	25	0.00
R186 On 05/11/2020		8.34	Call	Buy	25	0.00
R186 On 05/11/2020		9.26	Put	Buy	25	0.00
R186 On 05/11/2020		9.26	Put	Sell	25	0.00
R186 On 05/11/2020		7.84	Call	Buy	27	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	27	0.00
R186 On 05/11/2020		8.34	Call	Sell	27	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	27	0.00

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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	27	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	27	0.00
R186 On 06/02/2020 Bond Future			Buy	31	0.00
R186 On 06/02/2020 Bond Future			Sell	31	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	32	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	32	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	32	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	32	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	32	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	32	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	34	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	34	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	34	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	34	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	34	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	34	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	37	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	37	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	37	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	37	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	37	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	37	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	37	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	37	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	37	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	37	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	37	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	37	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	38	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	38	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	38	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	38	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	38	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	38	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	39	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	39	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	39	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	39	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	39	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	39	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	40	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	40	0.00

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R186 On 05/11/2020	Bond Future	8.34	Call	Sell	40	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	40	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	40	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	40	0.00
	Bond Future	7.84	Call	Buy	66	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	66	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	66	0.00
	Bond Future	8.34	Call	Buy	66	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	66	0.00
	Bond Future	9.26	Put	Sell	66	0.00
R186 On 06/02/2020	Bond Future	0.20		Sell	70	0.00
R186 On 06/02/2020	Bond Future			Buy	70	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	77	0.00
R186 On 05/11/2020		7.84	Call	Sell	77	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	77	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	77	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	77	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	77	0.00
R186 On 06/02/2020	Bond Future	9.20	ı uı		7 <i>7</i> 79	0.00
R186 On 06/02/2020	Bond Future			Buy	79 79	0.00
R186 On 06/02/2020				Sell	79 79	0.00
R186 On 06/02/2020	Bond Future Bond Future			Sell		
				Buy	79 86	0.00
R186 On 06/02/2020	Bond Future			Buy	86	0.00
R186 On 06/02/2020	Bond Future	7.04	0-11	Sell	86	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	143	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	143	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	143	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	143	0.00
	Bond Future	9.26	Put	Buy	143	0.00
	Bond Future	9.26	Put	Sell	143	0.00
R186 On 06/02/2020	Bond Future			Buy	210	0.00
R186 On 06/02/2020	Bond Future			Sell	210	0.00
R186 On 06/02/2020	Bond Future			Sell	248	0.00
R186 On 06/02/2020	Bond Future			Buy	248	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	292	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	292	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	292	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	292	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	292	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	292	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	293	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	293	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	293	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	293	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	293	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	293	0.00

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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	370	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	370	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	370	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	370	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	370	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	370	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	1,265	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	1,265	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	1,265	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	1,265	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	1,265	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	1,265	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	3,500	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	3,500	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	3,500	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	3,500	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	3,500	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	3,500	0.00
R2023 Bond Future					
R023 On 06/02/2020 Bond Future			Buy	16	0.00
R023 On 06/02/2020 Bond Future			Sell	16	0.00
R2030 Bond Future					
2030 On 06/02/2020 Bond Future			Sell	10	0.00
2030 On 06/02/2020 Bond Future			Buy	10	0.00
2030 On 06/02/2020 Bond Future			Buy	44	0.00
2030 On 06/02/2020 Bond Future			Sell	44	0.00
2030 On 06/02/2020 Bond Future			Buy	44	0.00
2030 On 06/02/2020 Bond Future			Sell	44	0.00
R2032 Bond Future					
2032 On 06/02/2020 Bond Future			Sell	67	0.00
2032 On 06/02/2020 Bond Future			Buy	67	0.00
2032 On 06/02/2020 Bond Future			Buy	67	0.00
2032 On 06/02/2020 Bond Future			Sell	67	0.00
R2035 Bond Future					
R035 On 06/02/2020 Bond Future			Buy	29	0.00
R035 On 06/02/2020 Bond Future			Sell	29	0.00
R035 On 06/02/2020 Bond Future			Sell	29	0.00

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Grand Total for Daily	Detailed Turnover:	21	,259	0.00
R248 On 06/02/2020		Sell	29	0.00
R248 On 06/02/2020		Buy	29	0.00
R248 On 06/02/2020		Sell	29	0.00
R248 On 06/02/2020) Bond Future	Buy	29	0.00
R2048 Bond Future				
2044 On 06/02/2020	Bond Future	Sell	17	0.00
2044 On 06/02/2020		Buy	17	0.00
2044 On 06/02/2020		Buy	17	0.00
2044 On 06/02/2020		Sell	17	0.00
R2044 Bond Future				
	Bond i didic	GGII		0.00
2040 On 06/02/2020		Sell	61	0.00
2040 On 06/02/2020 2040 On 06/02/2020		Buy	61	0.00
2040 On 06/02/2020 2040 On 06/02/2020		Buy Sell	61 61	0.00 0.00
2040 0= 00/00/0000	David Fishina	Dini	64	0.00
R2040 Bond Future				
2037 On 06/02/2020	Bond Future	Sell	34	0.00
2037 On 06/02/2020		Buy	34	0.00
2037 On 06/02/2020	Bond Future	Buy	34	0.00
2037 On 06/02/2020	Bond Future	Sell	34	0.00
R2037 Bond Future				
R035 On 06/02/2020) Bond Future	Sell	33	0.00
R035 On 06/02/2020		Buy	33	0.00
R035 On 06/02/2020		Sell	33	0.00
R035 On 06/02/2020) Bond Future	Buy	33	0.00
R035 On 06/02/2020	Bond Future	Buy	29	0.00