



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 : 02/03/2020

TO DATE : 02/03/2020

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

Govi Total Return Index

GOVI On 07/05/2020	GOVI		Buy	1	0.00
GOVI On 07/05/2020	GOVI		Sell	1	0.00

I2029 Bond Future

2029 On 07/05/2020	Bond Future		Sell	8	0.00
2029 On 07/05/2020	Bond Future		Buy	8	0.00

I2050 Bond Future

2050 On 07/05/2020	Bond Future		Sell	72	0.00
2050 On 07/05/2020	Bond Future		Buy	72	0.00

New Inflation Linked Index

IGOV On 07/05/2020	Index Future		Sell	2	0.00
IGOV On 07/05/2020	Index Future		Buy	2	0.00

IGOV On 07/05/2020	Index Future	Buy	2	0.00
IGOV On 07/05/2020	Index Future	Sell	2	0.00

R186 Bond Future

R186 On 07/05/2020	Bond Future	Sell	15	0.00
R186 On 07/05/2020	Bond Future	Buy	15	0.00
R186 On 07/05/2020	Bond Future	Sell	15	0.00
R186 On 07/05/2020	Bond Future	Buy	15	0.00
R186 On 07/05/2020	Bond Future	Sell	20	0.00
R186 On 07/05/2020	Bond Future	Buy	20	0.00
R186 On 07/05/2020	Bond Future	Sell	25	0.00
R186 On 07/05/2020	Bond Future	Buy	25	0.00
R186 On 07/05/2020	Bond Future	Sell	40	0.00
R186 On 07/05/2020	Bond Future	Buy	40	0.00
R186 On 07/05/2020	Bond Future	Sell	135	0.00
R186 On 07/05/2020	Bond Future	Buy	135	0.00
R186 On 07/05/2020	Bond Future	Sell	250	0.00
R186 On 07/05/2020	Bond Future	Buy	250	0.00
R186 On 07/05/2020	Bond Future	Sell	512	0.00
R186 On 07/05/2020	Bond Future	Buy	512	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future	Buy	7	0.00
2030 On 07/05/2020	Bond Future	Sell	7	0.00
2030 On 07/05/2020	Bond Future	Buy	87	0.00
2030 On 07/05/2020	Bond Future	Sell	87	0.00
2030 On 07/05/2020	Bond Future	Buy	87	0.00
2030 On 07/05/2020	Bond Future	Sell	87	0.00
2030 On 07/05/2020	Bond Future	Sell	181	0.00
2030 On 07/05/2020	Bond Future	Buy	181	0.00
2030 On 07/05/2020	Bond Future	Sell	300	0.00
2030 On 07/05/2020	Bond Future	Buy	300	0.00
2030 On 07/05/2020	Bond Future	Sell	300	0.00
2030 On 07/05/2020	Bond Future	Buy	300	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future	Buy	9	0.00
R035 On 07/05/2020	Bond Future	Sell	9	0.00
R035 On 07/05/2020	Bond Future	Sell	9	0.00
R035 On 07/05/2020	Bond Future	Buy	9	0.00

R2037 Bond Future

2037 On 07/05/2020	Bond Future	Buy	29	0.00
2037 On 07/05/2020	Bond Future	Sell	29	0.00

R2040 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 07/05/2020	Bond Future		Sell	46	0.00
2040 On 07/05/2020	Bond Future		Buy	46	0.00
2040 On 07/05/2020	Bond Future		Sell	65	0.00
2040 On 07/05/2020	Bond Future		Buy	65	0.00
2040 On 07/05/2020	Bond Future		Buy	111	0.00
2040 On 07/05/2020	Bond Future		Sell	111	0.00
R2044 Bond Future					
2044 On 07/05/2020	Bond Future		Sell	12	0.00
2044 On 07/05/2020	Bond Future		Buy	12	0.00
2044 On 07/05/2020	Bond Future		Sell	40	0.00
2044 On 07/05/2020	Bond Future		Buy	40	0.00
2044 On 07/05/2020	Bond Future		Sell	132	0.00
2044 On 07/05/2020	Bond Future		Buy	132	0.00
2044 On 07/05/2020	Bond Future		Sell	723	0.00
2044 On 07/05/2020	Bond Future		Buy	723	0.00
2044 On 07/05/2020	Bond Future		Buy	907	0.00
2044 On 07/05/2020	Bond Future		Sell	907	0.00
R2048 Bond Future					
R248 On 07/05/2020	Bond Future		Buy	12	0.00
R248 On 07/05/2020	Bond Future		Sell	12	0.00
R248 On 07/05/2020	Bond Future		Buy	15	0.00
R248 On 07/05/2020	Bond Future		Sell	15	0.00
R248 On 07/05/2020	Bond Future		Buy	22	0.00
R248 On 07/05/2020	Bond Future		Sell	22	0.00
R248 On 07/05/2020	Bond Future		Buy	36	0.00
R248 On 07/05/2020	Bond Future		Sell	36	0.00
R248 On 07/05/2020	Bond Future		Buy	333	0.00
R248 On 07/05/2020	Bond Future		Sell	333	0.00
R248 On 07/05/2020	Bond Future		Buy	417	0.00
R248 On 07/05/2020	Bond Future		Sell	417	0.00
R248 On 07/05/2020	Bond Future		Buy	835	0.00
R248 On 07/05/2020	Bond Future		Sell	835	0.00
R208 Bond Futures					
R208 On 07/05/2020	Bond Future		Buy	8	0.00
R208 On 07/05/2020	Bond Future		Sell	8	0.00
R208 On 07/05/2020	Bond Future		Buy	84	0.00
R208 On 07/05/2020	Bond Future		Sell	84	0.00
R208 On 07/05/2020	Bond Future		Sell	92	0.00

R208 On 07/05/2020	Bond Future	Buy	92	0.00
R209 Bond Future				
R209 On 07/05/2020	Bond Future	Sell	140	0.00
R209 On 07/05/2020	Bond Future	Buy	140	0.00
R209 On 07/05/2020	Bond Future	Sell	175	0.00
R209 On 07/05/2020	Bond Future	Buy	175	0.00
R209 On 07/05/2020	Bond Future	Buy	315	0.00
R209 On 07/05/2020	Bond Future	Sell	315	0.00
R214 Bond Future				
R214 On 07/05/2020	Bond Future	Buy	82	0.00
R214 On 07/05/2020	Bond Future	Sell	82	0.00
Grand Total for Daily Detailed Turnover:			6,708	0.00