



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 : 13/05/2020

TO DATE : 13/05/2020

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

All Bond Index

ALBI On 06/08/2020	Index Future		Buy	1	0.00
ALBI On 06/08/2020	Index Future		Sell	1	0.00
ALBI On 06/08/2020	Index Future		Buy	1	0.00
ALBI On 06/08/2020	Index Future		Sell	1	0.00

I2038 Bond Future

2038 On 06/08/2020	Bond Future		Sell	22	0.00
2038 On 06/08/2020	Bond Future		Buy	22	0.00
2038 On 06/08/2020	Bond Future		Sell	115	0.00
2038 On 06/08/2020	Bond Future		Buy	115	0.00

I2046 Bond Future

2046 On 06/08/2020	Bond Future		Sell	24	0.00
2046 On 06/08/2020	Bond Future		Buy	24	0.00

I2050 Bond Future

2050 On 06/08/2020	Bond Future	Buy	18	0.00
2050 On 06/08/2020	Bond Future	Sell	18	0.00
2050 On 06/08/2020	Bond Future	Buy	110	0.00
2050 On 06/08/2020	Bond Future	Sell	110	0.00

R186 Bond Future

R186 On 06/08/2020	Bond Future	Buy	1	0.00
R186 On 06/08/2020	Bond Future	Sell	1	0.00
R186 On 06/08/2020	Bond Future	Buy	43	0.00
R186 On 06/08/2020	Bond Future	Sell	43	0.00
R186 On 06/08/2020	Bond Future	Sell	50	0.00
R186 On 06/08/2020	Bond Future	Buy	50	0.00
R186 On 06/08/2020	Bond Future	Buy	221	0.00
R186 On 06/08/2020	Bond Future	Sell	221	0.00
R186 On 06/08/2020	Bond Future	Buy	265	0.00
R186 On 06/08/2020	Bond Future	Sell	265	0.00
R186 On 06/08/2020	Bond Future	Sell	700	0.00
R186 On 06/08/2020	Bond Future	Buy	700	0.00
R186 On 06/08/2020	Bond Future	Buy	750	0.00
R186 On 06/08/2020	Bond Future	Sell	750	0.00

R202 Bond Future

R202 On 06/08/2020	Bond Future	Buy	6	0.00
R202 On 06/08/2020	Bond Future	Sell	6	0.00

R2030 Bond Future

2030 On 06/08/2020	Bond Future	Buy	4	0.00
2030 On 06/08/2020	Bond Future	Sell	4	0.00
2030 On 06/08/2020	Bond Future	Buy	5	0.00
2030 On 06/08/2020	Bond Future	Sell	5	0.00
2030 On 06/08/2020	Bond Future	Buy	14	0.00
2030 On 06/08/2020	Bond Future	Sell	14	0.00
2030 On 06/08/2020	Bond Future	Buy	15	0.00
2030 On 06/08/2020	Bond Future	Sell	15	0.00
2030 On 06/08/2020	Bond Future	Buy	24	0.00
2030 On 06/08/2020	Bond Future	Sell	24	0.00
2030 On 06/08/2020	Bond Future	Buy	28	0.00
2030 On 06/08/2020	Bond Future	Sell	28	0.00
2030 On 06/08/2020	Bond Future	Buy	33	0.00
2030 On 06/08/2020	Bond Future	Sell	33	0.00
2030 On 06/08/2020	Bond Future	Buy	41	0.00
2030 On 06/08/2020	Bond Future	Sell	41	0.00
2030 On 06/08/2020	Bond Future	Buy	45	0.00
2030 On 06/08/2020	Bond Future	Sell	45	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/08/2020			Buy	51	0.00
2030 On 06/08/2020			Sell	51	0.00
2030 On 06/08/2020			Buy	409	0.00
2030 On 06/08/2020			Sell	409	0.00
2030 On 06/08/2020			Buy	494	0.00
2030 On 06/08/2020			Sell	494	0.00
2030 On 06/08/2020			Sell	1,097	0.00
2030 On 06/08/2020			Buy	1,097	0.00
R2032 Bond Future					
2032 On 06/08/2020			Buy	1	0.00
2032 On 06/08/2020			Sell	1	0.00
2032 On 06/08/2020			Buy	5	0.00
2032 On 06/08/2020			Sell	5	0.00
2032 On 06/08/2020			Buy	37	0.00
2032 On 06/08/2020			Sell	37	0.00
2032 On 06/08/2020			Sell	43	0.00
2032 On 06/08/2020			Buy	43	0.00
R2035 Bond Future					
R035 On 06/08/2020			Buy	1	0.00
R035 On 06/08/2020			Sell	1	0.00
R035 On 06/08/2020			Buy	9	0.00
R035 On 06/08/2020			Sell	9	0.00
R035 On 06/08/2020			Buy	46	0.00
R035 On 06/08/2020			Sell	46	0.00
R035 On 06/08/2020			Buy	56	0.00
R035 On 06/08/2020			Sell	56	0.00
R035 On 06/08/2020			Buy	75	0.00
R035 On 06/08/2020			Sell	75	0.00
R035 On 06/08/2020			Buy	333	0.00
R035 On 06/08/2020			Sell	333	0.00
R035 On 06/08/2020			Buy	408	0.00
R035 On 06/08/2020			Sell	408	0.00
R035 On 06/08/2020			Buy	408	0.00
R035 On 06/08/2020			Sell	408	0.00
R2037 Bond Future					
2037 On 06/08/2020			Buy	3	0.00
2037 On 06/08/2020			Sell	3	0.00
2037 On 06/08/2020			Buy	18	0.00
2037 On 06/08/2020			Sell	18	0.00

2037 On 06/08/2020	Bond Future	Buy	21	0.00
2037 On 06/08/2020	Bond Future	Sell	21	0.00

R2040 Bond Future

2040 On 06/08/2020	Bond Future	Buy	1	0.00
2040 On 06/08/2020	Bond Future	Sell	1	0.00
2040 On 06/08/2020	Bond Future	Buy	3	0.00
2040 On 06/08/2020	Bond Future	Sell	3	0.00
2040 On 06/08/2020	Bond Future	Buy	6	0.00
2040 On 06/08/2020	Bond Future	Sell	6	0.00
2040 On 06/08/2020	Bond Future	Buy	10	0.00
2040 On 06/08/2020	Bond Future	Sell	10	0.00

R2044 Bond Future

2044 On 06/08/2020	Bond Future	Buy	1	0.00
2044 On 06/08/2020	Bond Future	Sell	1	0.00
2044 On 06/08/2020	Bond Future	Buy	1	0.00
2044 On 06/08/2020	Bond Future	Sell	1	0.00
2044 On 06/08/2020	Bond Future	Buy	3	0.00
2044 On 06/08/2020	Bond Future	Sell	3	0.00
2044 On 06/08/2020	Bond Future	Buy	5	0.00
2044 On 06/08/2020	Bond Future	Sell	5	0.00
2044 On 06/08/2020	Bond Future	Buy	5	0.00
2044 On 06/08/2020	Bond Future	Sell	5	0.00
2044 On 06/08/2020	Bond Future	Buy	5	0.00
2044 On 06/08/2020	Bond Future	Sell	5	0.00
2044 On 06/08/2020	Bond Future	Buy	5	0.00
2044 On 06/08/2020	Bond Future	Sell	5	0.00
2044 On 06/08/2020	Bond Future	Buy	6	0.00
2044 On 06/08/2020	Bond Future	Sell	6	0.00
2044 On 06/08/2020	Bond Future	Buy	7	0.00
2044 On 06/08/2020	Bond Future	Sell	7	0.00
2044 On 06/08/2020	Bond Future	Buy	8	0.00
2044 On 06/08/2020	Bond Future	Sell	8	0.00
2044 On 06/08/2020	Bond Future	Buy	9	0.00
2044 On 06/08/2020	Bond Future	Sell	9	0.00
2044 On 06/08/2020	Bond Future	Buy	10	0.00
2044 On 06/08/2020	Bond Future	Sell	10	0.00
2044 On 06/08/2020	Bond Future	Buy	10	0.00
2044 On 06/08/2020	Bond Future	Sell	10	0.00
2044 On 06/08/2020	Bond Future	Buy	10	0.00
2044 On 06/08/2020	Bond Future	Sell	10	0.00
2044 On 06/08/2020	Bond Future	Buy	10	0.00
2044 On 06/08/2020	Bond Future	Sell	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2044 On 06/08/2020			Bond Future	Buy	10	0.00
2044 On 06/08/2020			Bond Future	Sell	10	0.00
2044 On 06/08/2020			Bond Future	Buy	11	0.00
2044 On 06/08/2020			Bond Future	Sell	11	0.00
2044 On 06/08/2020			Bond Future	Buy	15	0.00
2044 On 06/08/2020			Bond Future	Sell	15	0.00
2044 On 06/08/2020			Bond Future	Buy	15	0.00
2044 On 06/08/2020			Bond Future	Sell	15	0.00
2044 On 06/08/2020			Bond Future	Buy	20	0.00
2044 On 06/08/2020			Bond Future	Sell	20	0.00
2044 On 06/08/2020			Bond Future	Buy	24	0.00
2044 On 06/08/2020			Bond Future	Sell	24	0.00
2044 On 06/08/2020			Bond Future	Buy	24	0.00
2044 On 06/08/2020			Bond Future	Sell	24	0.00
2044 On 06/08/2020			Bond Future	Buy	25	0.00
2044 On 06/08/2020			Bond Future	Sell	25	0.00
2044 On 06/08/2020			Bond Future	Buy	25	0.00
2044 On 06/08/2020			Bond Future	Sell	25	0.00
2044 On 06/08/2020			Bond Future	Buy	32	0.00
2044 On 06/08/2020			Bond Future	Sell	32	0.00
2044 On 06/08/2020			Bond Future	Buy	35	0.00
2044 On 06/08/2020			Bond Future	Sell	35	0.00
2044 On 06/08/2020			Bond Future	Buy	39	0.00
2044 On 06/08/2020			Bond Future	Sell	39	0.00
2044 On 06/08/2020			Bond Future	Buy	40	0.00
2044 On 06/08/2020			Bond Future	Sell	40	0.00
2044 On 06/08/2020			Bond Future	Buy	45	0.00
2044 On 06/08/2020			Bond Future	Sell	45	0.00
2044 On 06/08/2020			Bond Future	Buy	46	0.00
2044 On 06/08/2020			Bond Future	Sell	46	0.00
2044 On 06/08/2020			Bond Future	Buy	49	0.00
2044 On 06/08/2020			Bond Future	Sell	49	0.00
2044 On 06/08/2020			Bond Future	Buy	57	0.00
2044 On 06/08/2020			Bond Future	Sell	57	0.00
2044 On 06/08/2020			Bond Future	Sell	78	0.00
2044 On 06/08/2020			Bond Future	Buy	78	0.00
2044 On 06/08/2020			Bond Future	Sell	79	0.00
2044 On 06/08/2020			Bond Future	Buy	79	0.00
2044 On 06/08/2020			Bond Future	Buy	103	0.00
2044 On 06/08/2020			Bond Future	Sell	103	0.00
2044 On 06/08/2020			Bond Future	Sell	115	0.00
2044 On 06/08/2020			Bond Future	Buy	115	0.00

2044 On 06/08/2020	Bond Future	Sell	129	0.00
2044 On 06/08/2020	Bond Future	Buy	129	0.00
2044 On 06/08/2020	Bond Future	Buy	150	0.00
2044 On 06/08/2020	Bond Future	Sell	150	0.00
2044 On 06/08/2020	Bond Future	Sell	276	0.00
2044 On 06/08/2020	Bond Future	Buy	276	0.00
2044 On 06/08/2020	Bond Future	Buy	276	0.00
2044 On 06/08/2020	Bond Future	Sell	276	0.00
2044 On 06/08/2020	Bond Future	Buy	349	0.00
2044 On 06/08/2020	Bond Future	Sell	349	0.00
2044 On 06/08/2020	Bond Future	Buy	399	0.00
2044 On 06/08/2020	Bond Future	Sell	399	0.00
2044 On 06/08/2020	Bond Future	Buy	657	0.00
2044 On 06/08/2020	Bond Future	Sell	657	0.00
2044 On 06/08/2020	Bond Future	Buy	971	0.00
2044 On 06/08/2020	Bond Future	Sell	971	0.00
2044 On 06/08/2020	Bond Future	Buy	2,721	0.00
2044 On 06/08/2020	Bond Future	Sell	2,721	0.00

R2048 Bond Future

R248 On 06/08/2020	Bond Future	Buy	7	0.00
R248 On 06/08/2020	Bond Future	Sell	7	0.00
R248 On 06/08/2020	Bond Future	Buy	30	0.00
R248 On 06/08/2020	Bond Future	Sell	30	0.00
R248 On 06/08/2020	Bond Future	Buy	37	0.00
R248 On 06/08/2020	Bond Future	Sell	37	0.00
R248 On 06/08/2020	Bond Future	Buy	70	0.00
R248 On 06/08/2020	Bond Future	Sell	70	0.00

R209 Bond Future

R209 On 06/08/2020	Bond Future	Buy	8	0.00
R209 On 06/08/2020	Bond Future	Sell	8	0.00
R209 On 06/08/2020	Bond Future	Buy	37	0.00
R209 On 06/08/2020	Bond Future	Sell	37	0.00
R209 On 06/08/2020	Bond Future	Buy	41	0.00
R209 On 06/08/2020	Bond Future	Sell	41	0.00
R209 On 06/08/2020	Bond Future	Buy	51	0.00
R209 On 06/08/2020	Bond Future	Sell	51	0.00
R209 On 06/08/2020	Bond Future	Buy	59	0.00
R209 On 06/08/2020	Bond Future	Sell	59	0.00
R209 On 06/08/2020	Bond Future	Sell	78	0.00
R209 On 06/08/2020	Bond Future	Buy	78	0.00
R209 On 06/08/2020	Bond Future	Buy	78	0.00
R209 On 06/08/2020	Bond Future	Sell	78	0.00

R213 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 06/08/2020			Buy	3	0.00
R213 On 06/08/2020			Sell	3	0.00
R213 On 06/08/2020			Buy	18	0.00
R213 On 06/08/2020			Sell	18	0.00
R213 On 06/08/2020			Buy	21	0.00
R213 On 06/08/2020			Sell	21	0.00
R214 Bond Future					
R214 On 06/08/2020			Buy	10	0.00
R214 On 06/08/2020			Sell	10	0.00
R214 On 06/08/2020			Buy	40	0.00
R214 On 06/08/2020			Sell	40	0.00
R214 On 06/08/2020			Buy	50	0.00
R214 On 06/08/2020			Sell	50	0.00
Grand Total for Daily Detailed Turnover:				13,629	0.00