



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 : 15/05/2020

TO DATE : 15/05/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 06/08/2020	Index Future		Sell	7	0.00
ALBI On 06/08/2020	Index Future		Buy	7	0.00
ALBI On 06/08/2020	Index Future		Sell	7	0.00
ALBI On 06/08/2020	Index Future		Buy	7	0.00

New Inflation Linked Index

IGOV On 06/08/2020	Index Future		Sell	2	0.00
IGOV On 06/08/2020	Index Future		Buy	2	0.00
IGOV On 06/08/2020	Index Future		Sell	5	0.00
IGOV On 06/08/2020	Index Future		Buy	5	0.00
IGOV On 06/08/2020	Index Future		Sell	44	0.00
IGOV On 06/08/2020	Index Future		Buy	44	0.00
IGOV On 06/08/2020	Index Future		Sell	309	0.00
IGOV On 06/08/2020	Index Future		Buy	309	0.00
IGOV On 06/08/2020	Index Future		Sell	519	0.00

IGOV On 06/08/2020 Index Future Buy 519 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	1	0.00
R186 On 06/08/2020	Bond Future	Sell	1	0.00
R186 On 06/08/2020	Bond Future	Sell	8	0.00
R186 On 06/08/2020	Bond Future	Buy	8	0.00
R186 On 06/08/2020	Bond Future	Sell	23	0.00
R186 On 06/08/2020	Bond Future	Buy	23	0.00
R186 On 06/08/2020	Bond Future	Sell	39	0.00
R186 On 06/08/2020	Bond Future	Buy	39	0.00
R186 On 06/08/2020	Bond Future	Buy	72	0.00
R186 On 06/08/2020	Bond Future	Sell	72	0.00
R186 On 06/08/2020	Bond Future	Sell	100	0.00
R186 On 06/08/2020	Bond Future	Buy	100	0.00
R186 On 06/08/2020	Bond Future	Sell	100	0.00
R186 On 06/08/2020	Bond Future	Buy	100	0.00
R186 On 06/08/2020	Bond Future	Buy	100	0.00
R186 On 06/08/2020	Bond Future	Sell	100	0.00
R186 On 06/08/2020	Bond Future	Buy	103	0.00
R186 On 06/08/2020	Bond Future	Sell	103	0.00
R186 On 06/08/2020	Bond Future	Buy	183	0.00
R186 On 06/08/2020	Bond Future	Sell	183	0.00
R186 On 06/08/2020	Bond Future	Sell	286	0.00
R186 On 06/08/2020	Bond Future	Buy	286	0.00

R2030 Bond Future

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	8	0.00
2030 On 06/08/2020	Bond Future	Sell	8	0.00
2030 On 06/08/2020	Bond Future	Buy	9	0.00
2030 On 06/08/2020	Bond Future	Sell	9	0.00
2030 On 06/08/2020	Bond Future	Buy	25	0.00
2030 On 06/08/2020	Bond Future	Sell	25	0.00
2030 On 06/08/2020	Bond Future	Sell	26	0.00
2030 On 06/08/2020	Bond Future	Buy	26	0.00
2030 On 06/08/2020	Bond Future	Buy	43	0.00
2030 On 06/08/2020	Bond Future	Sell	43	0.00
2030 On 06/08/2020	Bond Future	Buy	49	0.00
2030 On 06/08/2020	Bond Future	Sell	49	0.00
2030 On 06/08/2020	Bond Future	Buy	90	0.00
2030 On 06/08/2020	Bond Future	Sell	90	0.00
2030 On 06/08/2020	Bond Future	Buy	3,434	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/08/2020			Sell	3,434	0.00
2030 On 06/08/2020			Buy	7,103	0.00
2030 On 06/08/2020			Sell	7,103	0.00
2030 On 06/08/2020			Sell	10,792	0.00
2030 On 06/08/2020			Buy	10,792	0.00
R2035 Bond Future					
R035 On 06/08/2020			Buy	25	0.00
R035 On 06/08/2020			Sell	25	0.00
R035 On 06/08/2020			Buy	27	0.00
R035 On 06/08/2020			Sell	27	0.00
R035 On 06/08/2020			Sell	27	0.00
R035 On 06/08/2020			Buy	27	0.00
R035 On 06/08/2020			Buy	37	0.00
R035 On 06/08/2020			Sell	37	0.00
R035 On 06/08/2020			Buy	142	0.00
R035 On 06/08/2020			Sell	142	0.00
R035 On 06/08/2020			Buy	284	0.00
R035 On 06/08/2020			Sell	284	0.00
R035 On 06/08/2020			Buy	7,732	0.00
R035 On 06/08/2020			Sell	7,732	0.00
R035 On 06/08/2020			Sell	8,220	0.00
R035 On 06/08/2020			Buy	8,220	0.00
R2037 Bond Future					
2037 On 06/08/2020			Buy	100	0.00
2037 On 06/08/2020			Sell	100	0.00
2037 On 06/08/2020			Sell	100	0.00
2037 On 06/08/2020			Buy	100	0.00
R2040 Bond Future					
2040 On 06/08/2020			Sell	1,470	0.00
2040 On 06/08/2020			Buy	1,470	0.00
2040 On 06/08/2020			Buy	1,470	0.00
2040 On 06/08/2020			Sell	1,470	0.00
R2044 Bond Future					
2044 On 06/08/2020			Buy	12	0.00
2044 On 06/08/2020			Sell	12	0.00
2044 On 06/08/2020			Buy	14	0.00
2044 On 06/08/2020			Sell	14	0.00
2044 On 06/08/2020			Buy	33	0.00

2044 On 06/08/2020	Bond Future	Sell	33	0.00
2044 On 06/08/2020	Bond Future	Buy	159	0.00
2044 On 06/08/2020	Bond Future	Sell	159	0.00
2044 On 06/08/2020	Bond Future	Sell	231	0.00
2044 On 06/08/2020	Bond Future	Buy	231	0.00
2044 On 06/08/2020	Bond Future	Buy	231	0.00
2044 On 06/08/2020	Bond Future	Sell	231	0.00
2044 On 06/08/2020	Bond Future	Buy	3,450	0.00
2044 On 06/08/2020	Bond Future	Sell	3,450	0.00
2044 On 06/08/2020	Bond Future	Sell	3,668	0.00
2044 On 06/08/2020	Bond Future	Buy	3,668	0.00

R2048 Bond Future

R248 On 06/08/2020	Bond Future	Sell	10	0.00
R248 On 06/08/2020	Bond Future	Buy	10	0.00
R248 On 06/08/2020	Bond Future	Sell	30	0.00
R248 On 06/08/2020	Bond Future	Buy	30	0.00
R248 On 06/08/2020	Bond Future	Sell	40	0.00
R248 On 06/08/2020	Bond Future	Buy	40	0.00
R248 On 06/08/2020	Bond Future	Buy	40	0.00
R248 On 06/08/2020	Bond Future	Sell	40	0.00

R208 Bond Futures

R208 On 06/08/2020	Bond Future	Sell	5	0.00
R208 On 06/08/2020	Bond Future	Buy	5	0.00
R208 On 06/08/2020	Bond Future	Sell	5	0.00
R208 On 06/08/2020	Bond Future	Buy	5	0.00
R208 On 06/08/2020	Bond Future	Sell	6	0.00
R208 On 06/08/2020	Bond Future	Buy	6	0.00
R208 On 06/08/2020	Bond Future	Sell	8	0.00
R208 On 06/08/2020	Bond Future	Buy	8	0.00
R208 On 06/08/2020	Bond Future	Sell	8	0.00
R208 On 06/08/2020	Bond Future	Buy	8	0.00
R208 On 06/08/2020	Bond Future	Sell	8	0.00
R208 On 06/08/2020	Bond Future	Buy	8	0.00
R208 On 06/08/2020	Bond Future	Sell	9	0.00
R208 On 06/08/2020	Bond Future	Buy	9	0.00
R208 On 06/08/2020	Bond Future	Sell	11	0.00
R208 On 06/08/2020	Bond Future	Buy	11	0.00
R208 On 06/08/2020	Bond Future	Sell	12	0.00
R208 On 06/08/2020	Bond Future	Buy	12	0.00
R208 On 06/08/2020	Bond Future	Sell	12	0.00
R208 On 06/08/2020	Bond Future	Buy	12	0.00
R208 On 06/08/2020	Bond Future	Sell	14	0.00
R208 On 06/08/2020	Bond Future	Buy	14	0.00
R208 On 06/08/2020	Bond Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 06/08/2020			Buy	15	0.00
R208 On 06/08/2020			Sell	15	0.00
R208 On 06/08/2020			Buy	15	0.00
R208 On 06/08/2020			Sell	15	0.00
R208 On 06/08/2020			Buy	15	0.00
R208 On 06/08/2020			Sell	15	0.00
R208 On 06/08/2020			Buy	15	0.00
R208 On 06/08/2020			Sell	16	0.00
R208 On 06/08/2020			Buy	16	0.00
R208 On 06/08/2020			Sell	16	0.00
R208 On 06/08/2020			Buy	16	0.00
R208 On 06/08/2020			Sell	19	0.00
R208 On 06/08/2020			Buy	19	0.00
R208 On 06/08/2020			Sell	21	0.00
R208 On 06/08/2020			Buy	21	0.00
R208 On 06/08/2020			Sell	25	0.00
R208 On 06/08/2020			Buy	25	0.00
R208 On 06/08/2020			Sell	25	0.00
R208 On 06/08/2020			Buy	25	0.00
R208 On 06/08/2020			Sell	27	0.00
R208 On 06/08/2020			Buy	27	0.00
R208 On 06/08/2020			Sell	27	0.00
R208 On 06/08/2020			Buy	27	0.00
R208 On 06/08/2020			Sell	27	0.00
R208 On 06/08/2020			Buy	27	0.00
R208 On 06/08/2020			Sell	28	0.00
R208 On 06/08/2020			Buy	28	0.00
R208 On 06/08/2020			Sell	29	0.00
R208 On 06/08/2020			Buy	29	0.00
R208 On 06/08/2020			Sell	31	0.00
R208 On 06/08/2020			Buy	31	0.00
R208 On 06/08/2020			Sell	38	0.00
R208 On 06/08/2020			Buy	38	0.00
R208 On 06/08/2020			Sell	45	0.00
R208 On 06/08/2020			Buy	45	0.00
R208 On 06/08/2020			Sell	48	0.00
R208 On 06/08/2020			Buy	48	0.00
R208 On 06/08/2020			Sell	50	0.00
R208 On 06/08/2020			Buy	50	0.00
R208 On 06/08/2020			Sell	51	0.00
R208 On 06/08/2020			Buy	51	0.00
R208 On 06/08/2020			Sell	55	0.00

R208 On 06/08/2020	Bond Future	Buy	55	0.00
R208 On 06/08/2020	Bond Future	Sell	60	0.00
R208 On 06/08/2020	Bond Future	Buy	60	0.00
R208 On 06/08/2020	Bond Future	Sell	70	0.00
R208 On 06/08/2020	Bond Future	Buy	70	0.00
R208 On 06/08/2020	Bond Future	Sell	76	0.00
R208 On 06/08/2020	Bond Future	Buy	76	0.00
R208 On 06/08/2020	Bond Future	Sell	80	0.00
R208 On 06/08/2020	Bond Future	Buy	80	0.00
R208 On 06/08/2020	Bond Future	Sell	88	0.00
R208 On 06/08/2020	Bond Future	Buy	88	0.00
R208 On 06/08/2020	Bond Future	Sell	90	0.00
R208 On 06/08/2020	Bond Future	Buy	90	0.00
R208 On 06/08/2020	Bond Future	Sell	93	0.00
R208 On 06/08/2020	Bond Future	Buy	93	0.00
R208 On 06/08/2020	Bond Future	Sell	108	0.00
R208 On 06/08/2020	Bond Future	Buy	108	0.00
R208 On 06/08/2020	Bond Future	Sell	112	0.00
R208 On 06/08/2020	Bond Future	Buy	112	0.00
R208 On 06/08/2020	Bond Future	Sell	140	0.00
R208 On 06/08/2020	Bond Future	Buy	140	0.00
R208 On 06/08/2020	Bond Future	Sell	147	0.00
R208 On 06/08/2020	Bond Future	Buy	147	0.00
R208 On 06/08/2020	Bond Future	Sell	166	0.00
R208 On 06/08/2020	Bond Future	Buy	166	0.00
R208 On 06/08/2020	Bond Future	Buy	191	0.00
R208 On 06/08/2020	Bond Future	Sell	191	0.00
R208 On 06/08/2020	Bond Future	Sell	201	0.00
R208 On 06/08/2020	Bond Future	Buy	201	0.00
R208 On 06/08/2020	Bond Future	Sell	270	0.00
R208 On 06/08/2020	Bond Future	Buy	270	0.00
R208 On 06/08/2020	Bond Future	Sell	355	0.00
R208 On 06/08/2020	Bond Future	Buy	355	0.00
R208 On 06/08/2020	Bond Future	Sell	372	0.00
R208 On 06/08/2020	Bond Future	Buy	372	0.00
R208 On 06/08/2020	Bond Future	Sell	382	0.00
R208 On 06/08/2020	Bond Future	Buy	382	0.00
R208 On 06/08/2020	Bond Future	Sell	499	0.00
R208 On 06/08/2020	Bond Future	Buy	499	0.00
R208 On 06/08/2020	Bond Future	Sell	690	0.00
R208 On 06/08/2020	Bond Future	Buy	690	0.00
R208 On 06/08/2020	Bond Future	Sell	708	0.00
R208 On 06/08/2020	Bond Future	Buy	708	0.00
R208 On 06/08/2020	Bond Future	Sell	1,024	0.00
R208 On 06/08/2020	Bond Future	Buy	1,024	0.00
R208 On 06/08/2020	Bond Future	Sell	1,896	0.00
R208 On 06/08/2020	Bond Future	Buy	1,896	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 06/08/2020	Bond Future		Buy	3,000	0.00
R208 On 06/08/2020	Bond Future		Sell	3,000	0.00
R208 On 06/08/2020	Bond Future		Buy	5,554	0.00
R208 On 06/08/2020	Bond Future		Sell	5,554	0.00
R209 Bond Future					
R209 On 06/08/2020	Bond Future		Sell	166	0.00
R209 On 06/08/2020	Bond Future		Buy	166	0.00
R209 On 06/08/2020	Bond Future		Buy	166	0.00
R209 On 06/08/2020	Bond Future		Sell	166	0.00
R209 On 06/08/2020	Bond Future		Sell	265	0.00
R209 On 06/08/2020	Bond Future		Buy	265	0.00
Grand Total for Daily Detailed Turnover:				68,750	0.00