



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 : 29/06/2020

TO DATE : 29/06/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 06/08/2020	GOVI		Sell	2	0.00
GOVI On 06/08/2020	GOVI		Buy	2	0.00
GOVI On 06/08/2020	GOVI		Buy	2	0.00
GOVI On 06/08/2020	GOVI		Sell	2	0.00
I2025 Bond Future					
2025 On 06/08/2020	Bond Future		Buy	1,107	0.00
2025 On 06/08/2020	Bond Future		Sell	1,107	0.00
New Inflation Linked Index					
IGOV On 05/11/2020	Index Future		Sell	15	0.00
IGOV On 05/11/2020	Index Future		Buy	15	0.00

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R186 Bond Future

R186 On 06/08/2020	Bond Future	Buy	17	0.00
R186 On 06/08/2020	Bond Future	Sell	17	0.00

R2030 Bond Future

2030 On 06/08/2020	Bond Future	Sell	15	0.00
2030 On 06/08/2020	Bond Future	Buy	15	0.00
2030 On 06/08/2020	Bond Future	Sell	33	0.00
2030 On 06/08/2020	Bond Future	Buy	33	0.00
2030 On 06/08/2020	Bond Future	Sell	109	0.00
2030 On 06/08/2020	Bond Future	Buy	109	0.00
2030 On 06/08/2020	Bond Future	Buy	157	0.00
2030 On 06/08/2020	Bond Future	Sell	157	0.00

R2048 Bond Future

R248 On 06/08/2020	Bond Future	Buy	17	0.00
R248 On 06/08/2020	Bond Future	Sell	17	0.00
R248 On 06/08/2020	Bond Future	Buy	2,000	0.00
R248 On 06/08/2020	Bond Future	Sell	2,000	0.00
R248 On 06/08/2020	Bond Future	Buy	2,000	0.00
R248 On 06/08/2020	Bond Future	Sell	2,000	0.00

R209 Bond Future

R209 On 06/08/2020	Bond Future	Buy	68	0.00
R209 On 06/08/2020	Bond Future	Sell	68	0.00

R210 Bond Future

R210 On 06/08/2020	Bond Future	Buy	28	0.00
R210 On 06/08/2020	Bond Future	Sell	28	0.00

R214 Bond Future

R214 On 06/08/2020	Bond Future	Buy	46	0.00
R214 On 06/08/2020	Bond Future	Sell	46	0.00

Grand Total for Daily Detailed Turnover:**5,616 0.00**