



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 : 24/07/2020

TO DATE : 24/07/2020

Contract

Strike

C/P

Buy/Sell

No. of Contracts

All Bond Index

ALBI On 06/08/2020	Index Future		Buy	149	0.00
ALBI On 06/08/2020	Index Future		Sell	149	0.00
ALBI On 06/08/2020	Index Future		Sell	149	0.00
ALBI On 06/08/2020	Index Future		Buy	149	0.00
ALBI On 05/11/2020	Index Future		Buy	149	0.00
ALBI On 05/11/2020	Index Future		Sell	149	0.00
ALBI On 05/11/2020	Index Future		Buy	149	0.00
ALBI On 05/11/2020	Index Future		Sell	149	0.00

Govi Total Return Index

GOVI On 06/08/2020	GOVI		Buy	2	0.00
GOVI On 06/08/2020	GOVI		Sell	2	0.00
GOVI On 05/11/2020	GOVI		Sell	2	0.00

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GOVI On 05/11/2020	GOVI	Buy	2	0.00
GOVI On 06/08/2020	GOVI	Buy	3	0.00
GOVI On 06/08/2020	GOVI	Sell	3	0.00
GOVI On 05/11/2020	GOVI	Sell	3	0.00
GOVI On 05/11/2020	GOVI	Buy	3	0.00
GOVI On 06/08/2020	GOVI	Buy	7	0.00
GOVI On 06/08/2020	GOVI	Sell	7	0.00
GOVI On 06/08/2020	GOVI	Sell	7	0.00
GOVI On 06/08/2020	GOVI	Buy	7	0.00
GOVI On 05/11/2020	GOVI	Sell	7	0.00
GOVI On 05/11/2020	GOVI	Buy	7	0.00
GOVI On 05/11/2020	GOVI	Sell	7	0.00
GOVI On 05/11/2020	GOVI	Buy	7	0.00
GOVI On 06/08/2020	GOVI	Sell	12	0.00
GOVI On 06/08/2020	GOVI	Buy	12	0.00
GOVI On 05/11/2020	GOVI	Sell	12	0.00
GOVI On 05/11/2020	GOVI	Buy	12	0.00
GOVI On 06/08/2020	GOVI	Buy	13	0.00
GOVI On 06/08/2020	GOVI	Sell	13	0.00
GOVI On 05/11/2020	GOVI	Buy	13	0.00
GOVI On 05/11/2020	GOVI	Sell	13	0.00

I2025 Bond Future

2025 On 06/08/2020	Bond Future	Sell	2	0.00
2025 On 06/08/2020	Bond Future	Buy	2	0.00
2025 On 06/08/2020	Bond Future	Sell	58	0.00
2025 On 06/08/2020	Bond Future	Buy	58	0.00
2025 On 06/08/2020	Bond Future	Buy	60	0.00
2025 On 06/08/2020	Bond Future	Sell	60	0.00

Jibar Tradeable Future

JBAF On 15/12/2020	Jibar Tradeable Future	Sell	5	0.00
JBAF On 15/12/2020	Jibar Tradeable Future	Buy	5	0.00
JBAF On 15/12/2020	Jibar Tradeable Future	Buy	5	0.00
JBAF On 15/12/2020	Jibar Tradeable Future	Sell	5	0.00
JBAF On 15/12/2020	Jibar Tradeable Future	Sell	5	0.00
JBAF On 15/12/2020	Jibar Tradeable Future	Buy	5	0.00
JBAF On 15/12/2020	Jibar Tradeable Future	Sell	5	0.00
JBAF On 15/12/2020	Jibar Tradeable Future	Buy	5	0.00
JBAF On 15/12/2020	Jibar Tradeable Future	Buy	10	0.00
JBAF On 15/12/2020	Jibar Tradeable Future	Sell	10	0.00
JBAF On 15/12/2020	Jibar Tradeable Future	Sell	10	0.00
JBAF On 15/12/2020	Jibar Tradeable Future	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
JBAF On 15/12/2020	Jibar Tradeable Future		Sell	20	0.00
JBAF On 15/12/2020	Jibar Tradeable Future		Buy	20	0.00
R186 Bond Future					
R186 On 06/08/2020	Bond Future		Buy	15	0.00
R186 On 06/08/2020	Bond Future		Sell	15	0.00
R186 On 06/08/2020	Bond Future		Buy	15	0.00
R186 On 06/08/2020	Bond Future		Sell	15	0.00
R186 On 05/11/2020	Bond Future		Sell	31	0.00
R186 On 05/11/2020	Bond Future		Buy	31	0.00
R186 On 05/11/2020	Bond Future		Sell	114	0.00
R186 On 05/11/2020	Bond Future		Buy	114	0.00
R186 On 05/11/2020	Bond Future		Buy	145	0.00
R186 On 05/11/2020	Bond Future		Sell	145	0.00
R2023 Bond Future					
R023 On 05/11/2020	Bond Future		Buy	15	0.00
R023 On 05/11/2020	Bond Future		Sell	15	0.00
R023 On 06/08/2020	Bond Future		Buy	20	0.00
R023 On 06/08/2020	Bond Future		Sell	20	0.00
R023 On 05/11/2020	Bond Future		Buy	20	0.00
R023 On 05/11/2020	Bond Future		Sell	20	0.00
R2030 Bond Future					
2030 On 06/08/2020	Bond Future		Buy	2	0.00
2030 On 06/08/2020	Bond Future		Sell	2	0.00
2030 On 05/11/2020	Bond Future		Buy	5	0.00
2030 On 05/11/2020	Bond Future		Sell	5	0.00
2030 On 06/08/2020	Bond Future		Buy	6	0.00
2030 On 06/08/2020	Bond Future		Sell	6	0.00
2030 On 06/08/2020	Bond Future		Sell	10	0.00
2030 On 06/08/2020	Bond Future		Buy	10	0.00
2030 On 05/11/2020	Bond Future		Sell	10	0.00
2030 On 05/11/2020	Bond Future		Buy	10	0.00
2030 On 06/08/2020	Bond Future		Buy	12	0.00
2030 On 06/08/2020	Bond Future		Sell	12	0.00
2030 On 06/08/2020	Bond Future		Sell	20	0.00
2030 On 06/08/2020	Bond Future		Buy	20	0.00

R2035 Bond Future

R035 On 06/08/2020	Bond Future		Sell	2	0.00
R035 On 06/08/2020	Bond Future		Sell	2	0.00
R035 On 06/08/2020	Bond Future		Buy	2	0.00
R035 On 06/08/2020	Bond Future		Buy	2	0.00

R2044 Bond Future

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	11	0.00	
2044 On 06/08/2020	Bond Future		Buy	11	0.00	
2044 On 06/08/2020	Bond Future	9.98	Call	Buy	34	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Sell	34	0.00
2044 On 06/08/2020	Bond Future	9.36	Call	Buy	34	0.00
2044 On 06/08/2020	Bond Future	9.36	Call	Sell	34	0.00
2044 On 06/08/2020	Bond Future	11.09	Put	Sell	34	0.00
2044 On 06/08/2020	Bond Future	11.09	Put	Buy	34	0.00
2044 On 06/08/2020	Bond Future		Sell	43	0.00	
2044 On 06/08/2020	Bond Future		Buy	43	0.00	
2044 On 06/08/2020	Bond Future		Sell	45	0.00	
2044 On 06/08/2020	Bond Future		Buy	45	0.00	
2044 On 06/08/2020	Bond Future		Sell	49	0.00	
2044 On 06/08/2020	Bond Future		Buy	49	0.00	
2044 On 04/02/2021	Bond Future	9.66	Call	Sell	50	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Buy	50	0.00
2044 On 06/08/2020	Bond Future	9.01	Call	Sell	50	0.00
2044 On 06/08/2020	Bond Future	9.01	Call	Buy	50	0.00
2044 On 06/08/2020	Bond Future	9.66	Call	Buy	50	0.00
2044 On 06/08/2020	Bond Future	9.66	Call	Sell	50	0.00
2044 On 06/08/2020	Bond Future	10.93	Put	Sell	50	0.00
2044 On 06/08/2020	Bond Future	10.93	Put	Buy	50	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Sell	50	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Buy	50	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Buy	50	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Sell	50	0.00
2044 On 06/08/2020	Bond Future		Sell	60	0.00	
2044 On 06/08/2020	Bond Future		Buy	60	0.00	
2044 On 06/08/2020	Bond Future		Buy	60	0.00	
2044 On 06/08/2020	Bond Future		Sell	60	0.00	
2044 On 06/08/2020	Bond Future		Sell	74	0.00	
2044 On 06/08/2020	Bond Future		Buy	74	0.00	
2044 On 05/11/2020	Bond Future	9.29	Call	Sell	84	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2044 On 05/11/2020	Bond Future	9.29	Call	Buy	84	0.00
2044 On 05/11/2020	Bond Future	9.97	Call	Sell	84	0.00
2044 On 05/11/2020	Bond Future	9.97	Call	Buy	84	0.00
2044 On 05/11/2020	Bond Future	11.38	Put	Sell	84	0.00
2044 On 05/11/2020	Bond Future	11.38	Put	Buy	84	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Sell	90	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Buy	90	0.00
2044 On 06/08/2020	Bond Future	9.01	Call	Sell	90	0.00
2044 On 06/08/2020	Bond Future	9.01	Call	Buy	90	0.00
2044 On 06/08/2020	Bond Future	9.66	Call	Buy	90	0.00
2044 On 06/08/2020	Bond Future	9.66	Call	Sell	90	0.00
2044 On 06/08/2020	Bond Future	10.93	Put	Sell	90	0.00
2044 On 06/08/2020	Bond Future	10.93	Put	Buy	90	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Sell	90	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Buy	90	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Buy	90	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Sell	90	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Buy	94	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Sell	94	0.00
2044 On 06/08/2020	Bond Future	9.36	Call	Sell	94	0.00
2044 On 06/08/2020	Bond Future	9.36	Call	Buy	94	0.00
2044 On 06/08/2020	Bond Future	11.09	Put	Sell	94	0.00
2044 On 06/08/2020	Bond Future	11.09	Put	Buy	94	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Buy	128	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Sell	128	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Buy	128	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Sell	128	0.00
2044 On 06/08/2020	Bond Future	9.36	Call	Sell	128	0.00
2044 On 06/08/2020	Bond Future	9.36	Call	Buy	128	0.00
2044 On 06/08/2020	Bond Future	9.36	Call	Buy	128	0.00
2044 On 06/08/2020	Bond Future	9.36	Call	Sell	128	0.00
2044 On 06/08/2020	Bond Future	11.09	Put	Sell	128	0.00
2044 On 06/08/2020	Bond Future	11.09	Put	Buy	128	0.00
2044 On 06/08/2020	Bond Future	11.09	Put	Buy	128	0.00
2044 On 06/08/2020	Bond Future	11.09	Put	Sell	128	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Buy	140	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Sell	140	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Sell	140	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Buy	140	0.00

2044 On 06/08/2020	Bond Future	9.01	Call	Sell	140	0.00
2044 On 06/08/2020	Bond Future	9.01	Call	Buy	140	0.00
2044 On 06/08/2020	Bond Future	9.01	Call	Sell	140	0.00
2044 On 06/08/2020	Bond Future	9.01	Call	Buy	140	0.00
2044 On 06/08/2020	Bond Future	9.66	Call	Buy	140	0.00
2044 On 06/08/2020	Bond Future	9.66	Call	Sell	140	0.00
2044 On 06/08/2020	Bond Future	9.66	Call	Sell	140	0.00
2044 On 06/08/2020	Bond Future	9.66	Call	Buy	140	0.00
2044 On 06/08/2020	Bond Future	10.93	Put	Buy	140	0.00
2044 On 06/08/2020	Bond Future	10.93	Put	Buy	140	0.00
2044 On 06/08/2020	Bond Future	10.93	Put	Sell	140	0.00
2044 On 06/08/2020	Bond Future	10.93	Put	Sell	140	0.00
2044 On 06/08/2020	Bond Future	10.93	Put	Sell	140	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Sell	140	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Buy	140	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Sell	140	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Buy	140	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Buy	140	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Sell	140	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Sell	140	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Buy	140	0.00
2044 On 06/08/2020	Bond Future			Sell	180	0.00
2044 On 06/08/2020	Bond Future			Buy	180	0.00
2044 On 06/08/2020	Bond Future			Sell	180	0.00
2044 On 06/08/2020	Bond Future			Buy	180	0.00
2044 On 05/11/2020	Bond Future	9.29	Call	Sell	184	0.00
2044 On 05/11/2020	Bond Future	9.29	Call	Buy	184	0.00
2044 On 05/11/2020	Bond Future	9.97	Call	Buy	184	0.00
2044 On 05/11/2020	Bond Future	9.97	Call	Sell	184	0.00
2044 On 05/11/2020	Bond Future	11.38	Put	Sell	184	0.00
2044 On 05/11/2020	Bond Future	11.38	Put	Buy	184	0.00
2044 On 06/08/2020	Bond Future			Buy	232	0.00
2044 On 06/08/2020	Bond Future			Sell	232	0.00
2044 On 05/11/2020	Bond Future	9.29	Call	Buy	268	0.00
2044 On 05/11/2020	Bond Future	9.29	Call	Sell	268	0.00
2044 On 05/11/2020	Bond Future	9.29	Call	Buy	268	0.00
2044 On 05/11/2020	Bond Future	9.29	Call	Sell	268	0.00
2044 On 05/11/2020	Bond Future	9.97	Call	Sell	268	0.00
2044 On 05/11/2020	Bond Future	9.97	Call	Buy	268	0.00
2044 On 05/11/2020	Bond Future	9.97	Call	Buy	268	0.00
2044 On 05/11/2020	Bond Future	9.97	Call	Sell	268	0.00
2044 On 05/11/2020	Bond Future	11.38	Put	Buy	268	0.00
2044 On 05/11/2020	Bond Future	11.38	Put	Sell	268	0.00
2044 On 05/11/2020	Bond Future	11.38	Put	Buy	268	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 05/11/2020 Bond Future	11.38	Put	Sell	268	0.00
R2048 Bond Future					
R248 On 05/11/2020 Bond Future			Buy	2	0.00
R248 On 05/11/2020 Bond Future			Sell	2	0.00
R248 On 05/11/2020 Bond Future			Buy	4	0.00
R248 On 05/11/2020 Bond Future			Sell	4	0.00
R248 On 05/11/2020 Bond Future			Buy	5	0.00
R248 On 05/11/2020 Bond Future			Sell	5	0.00
R248 On 05/11/2020 Bond Future			Sell	7	0.00
R248 On 05/11/2020 Bond Future			Buy	7	0.00
R248 On 05/11/2020 Bond Future			Buy	9	0.00
R248 On 05/11/2020 Bond Future			Sell	9	0.00
R248 On 05/11/2020 Bond Future			Buy	12	0.00
R248 On 05/11/2020 Bond Future			Sell	12	0.00
R248 On 05/11/2020 Bond Future			Buy	13	0.00
R248 On 05/11/2020 Bond Future			Sell	13	0.00
R248 On 05/11/2020 Bond Future			Buy	18	0.00
R248 On 05/11/2020 Bond Future			Sell	18	0.00
R248 On 06/08/2020 Bond Future			Sell	22	0.00
R248 On 06/08/2020 Bond Future			Buy	22	0.00
R248 On 05/11/2020 Bond Future			Buy	24	0.00
R248 On 05/11/2020 Bond Future			Sell	24	0.00
R248 On 05/11/2020 Bond Future			Buy	26	0.00
R248 On 05/11/2020 Bond Future			Sell	26	0.00
R248 On 06/08/2020 Bond Future			Sell	31	0.00
R248 On 06/08/2020 Bond Future			Buy	31	0.00
R248 On 05/11/2020 Bond Future			Buy	45	0.00
R248 On 05/11/2020 Bond Future			Sell	45	0.00
R248 On 05/11/2020 Bond Future			Buy	61	0.00
R248 On 05/11/2020 Bond Future			Sell	61	0.00
R248 On 06/08/2020 Bond Future			Sell	63	0.00
R248 On 06/08/2020 Bond Future			Buy	63	0.00
R248 On 05/11/2020 Bond Future			Buy	71	0.00
R248 On 05/11/2020 Bond Future			Sell	71	0.00
R248 On 05/11/2020 Bond Future			Buy	80	0.00
R248 On 05/11/2020 Bond Future			Sell	80	0.00
R248 On 05/11/2020 Bond Future			Buy	91	0.00
R248 On 05/11/2020 Bond Future			Sell	91	0.00

R248 On 06/08/2020	Bond Future	Sell	94	0.00
R248 On 06/08/2020	Bond Future	Buy	94	0.00
R248 On 06/08/2020	Bond Future	Sell	99	0.00
R248 On 06/08/2020	Bond Future	Buy	99	0.00
R248 On 05/11/2020	Bond Future	Buy	102	0.00
R248 On 05/11/2020	Bond Future	Sell	102	0.00
R248 On 06/08/2020	Bond Future	Sell	106	0.00
R248 On 06/08/2020	Bond Future	Buy	106	0.00
R248 On 05/11/2020	Bond Future	Buy	160	0.00
R248 On 05/11/2020	Bond Future	Sell	160	0.00
R248 On 05/11/2020	Bond Future	Buy	165	0.00
R248 On 05/11/2020	Bond Future	Sell	165	0.00
R248 On 05/11/2020	Bond Future	Buy	171	0.00
R248 On 05/11/2020	Bond Future	Sell	171	0.00
R248 On 05/11/2020	Bond Future	Buy	259	0.00
R248 On 05/11/2020	Bond Future	Sell	259	0.00
R248 On 06/08/2020	Bond Future	Sell	415	0.00
R248 On 06/08/2020	Bond Future	Buy	415	0.00
R248 On 05/11/2020	Bond Future	Buy	509	0.00
R248 On 05/11/2020	Bond Future	Sell	509	0.00
R248 On 05/11/2020	Bond Future	Buy	929	0.00
R248 On 05/11/2020	Bond Future	Sell	929	0.00
R248 On 05/11/2020	Bond Future	Buy	2,672	0.00
R248 On 05/11/2020	Bond Future	Sell	2,672	0.00

R209 Bond Future

R209 On 06/08/2020	Bond Future	Buy	15	0.00
R209 On 06/08/2020	Bond Future	Sell	15	0.00
R209 On 06/08/2020	Bond Future	Buy	15	0.00
R209 On 06/08/2020	Bond Future	Sell	15	0.00

R212 Bond Future

R212 On 06/08/2020	Bond Future	Sell	200	0.00
R212 On 06/08/2020	Bond Future	Buy	200	0.00

Grand Total for Daily Detailed Turnover:

14,831 0.00