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 : 11/09/2020 **TO DATE : 11/09/2020**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 05/11/2020 Bond Future			Sell	26	0.00
2029 On 05/11/2020 Bond Future			Buy	26	0.00
2029 On 05/11/2020 Bond Future			Sell	26	0.00
2029 On 05/11/2020 Bond Future			Buy	26	0.00
R186 Bond Future					
R186 On 05/11/2020 Bond Future			Sell	145	0.00
R186 On 05/11/2020 Bond Future			Buy	145	0.00
R186 On 05/11/2020 Bond Future			Sell	145	0.00
R186 On 05/11/2020 Bond Future			Buy	145	0.00
R186 On 05/11/2020 Bond Future			Buy	162	0.00
R186 On 05/11/2020 Bond Future			Sell	162	0.00
R186 On 05/11/2020 Bond Future			Sell	162	0.00

R186 On 05/11/2020 Bond Future	Buy	162	0.00
R2030 Bond Future			
2030 On 05/11/2020 Bond Future	Sell	70	0.00
2030 On 05/11/2020 Bond Future	Buy	70	0.00
2030 On 05/11/2020 Bond Future	Sell	70	0.00
2030 On 05/11/2020 Bond Future	Buy	70	0.00
R213 Bond Future			
R213 On 05/11/2020 Bond Future	Sell	36	0.00
R213 On 05/11/2020 Bond Future	Buy	36	0.00
R213 On 05/11/2020 Bond Future	Sell	36	0.00
R213 On 05/11/2020 Bond Future	Buy	36	0.00
R214 Bond Future			
R214 On 05/11/2020 Bond Future	Buy	188	0.00
R214 On 05/11/2020 Bond Future	Sell	188	0.00
R214 On 05/11/2020 Bond Future	Sell	188	0.00
R214 On 05/11/2020 Bond Future	Buy	188	0.00
Grand Total for Daily Detailed Turnover:		**1,254**	**0.00**