



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 16/10/2020

TO DATE : 16/10/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 05/11/2020	GOVI		Buy	430	0.00
GOVI On 05/11/2020	GOVI		Sell	430	0.00
GOVI On 04/02/2021	GOVI		Buy	430	0.00
GOVI On 04/02/2021	GOVI		Sell	430	0.00
<b>I2025 Bond Future</b>					
2025 On 05/11/2020	Bond Future		Buy	700	0.00
2025 On 05/11/2020	Bond Future		Sell	700	0.00
2025 On 05/11/2020	Bond Future		Sell	700	0.00
2025 On 05/11/2020	Bond Future		Buy	700	0.00
<b>R186 Bond Future</b>					
R186 On 05/11/2020	Bond Future		Buy	10	0.00

R186 On 05/11/2020	Bond Future	Sell	10	0.00
R186 On 05/11/2020	Bond Future	Buy	10	0.00
R186 On 05/11/2020	Bond Future	Sell	10	0.00
R186 On 05/11/2020	Bond Future	Buy	40	0.00
R186 On 05/11/2020	Bond Future	Sell	40	0.00
R186 On 05/11/2020	Bond Future	Buy	43	0.00
R186 On 05/11/2020	Bond Future	Sell	43	0.00
R186 On 05/11/2020	Bond Future	Buy	43	0.00
R186 On 05/11/2020	Bond Future	Sell	43	0.00
R186 On 05/11/2020	Bond Future	Buy	55	0.00
R186 On 05/11/2020	Bond Future	Sell	55	0.00
R186 On 05/11/2020	Bond Future	Sell	55	0.00
R186 On 05/11/2020	Bond Future	Buy	55	0.00
R186 On 05/11/2020	Bond Future	Buy	181	0.00
R186 On 05/11/2020	Bond Future	Sell	181	0.00
R186 On 04/02/2021	Bond Future	Sell	181	0.00
R186 On 04/02/2021	Bond Future	Buy	181	0.00

**R197 Bond Future**

R197 On 05/11/2020	Bond Future	Buy	1,400	0.00
R197 On 05/11/2020	Bond Future	Sell	1,400	0.00
R197 On 04/02/2021	Bond Future	Buy	1,400	0.00
R197 On 04/02/2021	Bond Future	Sell	1,400	0.00

**R2023 Bond Future**

R023 On 05/11/2020	Bond Future	Sell	161	0.00
R023 On 05/11/2020	Bond Future	Buy	161	0.00
R023 On 05/11/2020	Bond Future	Sell	3,370	0.00
R023 On 05/11/2020	Bond Future	Buy	3,370	0.00
R023 On 04/02/2021	Bond Future	Sell	3,370	0.00
R023 On 04/02/2021	Bond Future	Buy	3,370	0.00

**R2030 Bond Future**

2030 On 05/11/2020	Bond Future	Buy	55	0.00
2030 On 05/11/2020	Bond Future	Sell	55	0.00

**R2035 Bond Future**

R035 On 05/11/2020	Bond Future	Sell	2,350	0.00
R035 On 05/11/2020	Bond Future	Buy	2,350	0.00

**R2048 Bond Future**

R248 On 05/11/2020	Bond Future	Sell	30	0.00
R248 On 05/11/2020	Bond Future	Buy	30	0.00
R248 On 05/11/2020	Bond Future	Buy	30	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R248 On 05/11/2020	Bond Future		Sell	30	0.00
<b>R209 Bond Future</b>					
R209 On 05/11/2020	Bond Future		Buy	11	0.00
R209 On 05/11/2020	Bond Future		Sell	11	0.00
<b>R210 Bond Future</b>					
R210 On 05/11/2020	Bond Future		Buy	730	0.00
R210 On 05/11/2020	Bond Future		Sell	730	0.00
R210 On 05/11/2020	Bond Future		Sell	730	0.00
R210 On 05/11/2020	Bond Future		Buy	730	0.00
<b>R212 Bond Future</b>					
R212 On 05/11/2020	Bond Future		Buy	1,526	0.00
R212 On 05/11/2020	Bond Future		Sell	1,526	0.00
R212 On 04/02/2021	Bond Future		Buy	1,526	0.00
R212 On 04/02/2021	Bond Future		Sell	1,526	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>19,567</b>	<b>0.00</b>