



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 : 31/01/2020

TO DATE : 31/01/2020

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

ALBI On 06/02/2020	Index Future		Buy	24	0.00
ALBI On 06/02/2020	Index Future		Sell	24	0.00
ALBI On 07/05/2020	Index Future		Sell	24	0.00
ALBI On 07/05/2020	Index Future		Buy	24	0.00

Govi Total Return Index

GOVI On 06/02/2020	GOVI		Sell	1	0.00
GOVI On 06/02/2020	GOVI		Buy	1	0.00
GOVI On 06/02/2020	GOVI		Buy	1	0.00
GOVI On 06/02/2020	GOVI		Sell	1	0.00
GOVI On 06/02/2020	GOVI		Buy	1	0.00
GOVI On 06/02/2020	GOVI		Sell	1	0.00
GOVI On 06/02/2020	GOVI		Sell	2	0.00
GOVI On 06/02/2020	GOVI		Buy	2	0.00

I2050 Bond Future

2050 On 07/05/2020	Bond Future	Buy	15	0.00
2050 On 07/05/2020	Bond Future	Sell	15	0.00

R186 Bond Future

R186 On 07/05/2020	Bond Future	Sell	28	0.00
R186 On 07/05/2020	Bond Future	Buy	28	0.00

R2023 Bond Future

R023 On 07/05/2020	Bond Future	Sell	280	0.00
R023 On 07/05/2020	Bond Future	Buy	280	0.00
R023 On 07/05/2020	Bond Future	Sell	280	0.00
R023 On 07/05/2020	Bond Future	Buy	280	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future	Sell	39	0.00
2030 On 07/05/2020	Bond Future	Buy	39	0.00

R2032 Bond Future

2032 On 07/05/2020	Bond Future	Sell	17	0.00
2032 On 07/05/2020	Bond Future	Buy	17	0.00

R2037 Bond Future

2037 On 06/02/2020	Bond Future	Buy	2,200	0.00
2037 On 06/02/2020	Bond Future	Sell	2,200	0.00
2037 On 07/05/2020	Bond Future	Sell	2,200	0.00
2037 On 07/05/2020	Bond Future	Buy	2,200	0.00
2037 On 06/02/2020	Bond Future	Buy	4,400	0.00
2037 On 06/02/2020	Bond Future	Sell	4,400	0.00
2037 On 07/05/2020	Bond Future	Sell	4,400	0.00
2037 On 07/05/2020	Bond Future	Buy	4,400	0.00
2037 On 06/02/2020	Bond Future	Buy	6,600	0.00
2037 On 06/02/2020	Bond Future	Sell	6,600	0.00
2037 On 07/05/2020	Bond Future	Sell	6,600	0.00
2037 On 07/05/2020	Bond Future	Buy	6,600	0.00

R2040 Bond Future

2040 On 07/05/2020	Bond Future	Buy	100	0.00
2040 On 07/05/2020	Bond Future	Sell	100	0.00
2040 On 07/05/2020	Bond Future	Buy	500	0.00
2040 On 07/05/2020	Bond Future	Sell	500	0.00
2040 On 07/05/2020	Bond Future	Buy	600	0.00
2040 On 07/05/2020	Bond Future	Sell	600	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R2044 Bond Future

2044 On 06/02/2020	Bond Future		Buy	10	0.00
2044 On 06/02/2020	Bond Future		Sell	10	0.00
2044 On 07/05/2020	Bond Future		Sell	10	0.00
2044 On 07/05/2020	Bond Future		Buy	10	0.00
2044 On 06/02/2020	Bond Future		Buy	14	0.00
2044 On 06/02/2020	Bond Future		Sell	14	0.00
2044 On 06/02/2020	Bond Future		Buy	16	0.00
2044 On 06/02/2020	Bond Future		Sell	16	0.00
2044 On 06/02/2020	Bond Future		Buy	17	0.00
2044 On 06/02/2020	Bond Future		Sell	17	0.00
2044 On 07/05/2020	Bond Future		Sell	17	0.00
2044 On 07/05/2020	Bond Future		Buy	17	0.00
2044 On 06/02/2020	Bond Future		Buy	26	0.00
2044 On 06/02/2020	Bond Future		Sell	26	0.00
2044 On 07/05/2020	Bond Future		Sell	26	0.00
2044 On 07/05/2020	Bond Future		Buy	26	0.00
2044 On 06/02/2020	Bond Future		Buy	28	0.00
2044 On 06/02/2020	Bond Future		Sell	28	0.00
2044 On 06/02/2020	Bond Future		Buy	28	0.00
2044 On 06/02/2020	Bond Future		Sell	28	0.00
2044 On 06/02/2020	Bond Future		Buy	30	0.00
2044 On 06/02/2020	Bond Future		Sell	30	0.00
2044 On 06/02/2020	Bond Future		Buy	30	0.00
2044 On 06/02/2020	Bond Future		Sell	30	0.00
2044 On 07/05/2020	Bond Future		Sell	30	0.00
2044 On 07/05/2020	Bond Future		Buy	30	0.00
2044 On 06/02/2020	Bond Future		Buy	46	0.00
2044 On 06/02/2020	Bond Future		Sell	46	0.00
2044 On 07/05/2020	Bond Future		Sell	46	0.00
2044 On 07/05/2020	Bond Future		Buy	46	0.00
2044 On 06/02/2020	Bond Future		Buy	60	0.00
2044 On 06/02/2020	Bond Future		Sell	60	0.00
2044 On 06/02/2020	Bond Future		Buy	72	0.00
2044 On 06/02/2020	Bond Future		Sell	72	0.00
2044 On 06/02/2020	Bond Future		Buy	78	0.00
2044 On 06/02/2020	Bond Future		Sell	78	0.00
2044 On 07/05/2020	Bond Future		Sell	78	0.00
2044 On 07/05/2020	Bond Future		Buy	78	0.00
2044 On 06/02/2020	Bond Future		Buy	102	0.00
2044 On 06/02/2020	Bond Future		Sell	102	0.00

2044 On 07/05/2020	Bond Future	Sell	102	0.00
2044 On 07/05/2020	Bond Future	Buy	102	0.00
2044 On 06/02/2020	Bond Future	Buy	155	0.00
2044 On 06/02/2020	Bond Future	Sell	155	0.00
2044 On 06/02/2020	Bond Future	Buy	175	0.00
2044 On 06/02/2020	Bond Future	Sell	175	0.00
2044 On 06/02/2020	Bond Future	Buy	208	0.00
2044 On 06/02/2020	Bond Future	Sell	208	0.00
2044 On 06/02/2020	Bond Future	Buy	295	0.00
2044 On 06/02/2020	Bond Future	Sell	295	0.00
2044 On 07/05/2020	Bond Future	Sell	295	0.00
2044 On 07/05/2020	Bond Future	Buy	295	0.00
2044 On 06/02/2020	Bond Future	Buy	496	0.00
2044 On 06/02/2020	Bond Future	Sell	496	0.00
2044 On 06/02/2020	Bond Future	Buy	604	0.00
2044 On 06/02/2020	Bond Future	Sell	604	0.00
2044 On 07/05/2020	Bond Future	Buy	604	0.00
2044 On 07/05/2020	Bond Future	Sell	604	0.00
2044 On 06/02/2020	Bond Future	Buy	1,282	0.00
2044 On 06/02/2020	Bond Future	Sell	1,282	0.00
2044 On 06/02/2020	Bond Future	Sell	1,282	0.00
2044 On 06/02/2020	Bond Future	Buy	1,282	0.00

R2048 Bond Future

R248 On 06/02/2020	Bond Future	Buy	4	0.00
R248 On 06/02/2020	Bond Future	Sell	4	0.00
R248 On 06/02/2020	Bond Future	Buy	6	0.00
R248 On 06/02/2020	Bond Future	Sell	6	0.00
R248 On 06/02/2020	Bond Future	Buy	6	0.00
R248 On 06/02/2020	Bond Future	Sell	6	0.00
R248 On 06/02/2020	Bond Future	Buy	7	0.00
R248 On 06/02/2020	Bond Future	Sell	7	0.00
R248 On 06/02/2020	Bond Future	Buy	9	0.00
R248 On 06/02/2020	Bond Future	Sell	9	0.00
R248 On 06/02/2020	Bond Future	Buy	10	0.00
R248 On 06/02/2020	Bond Future	Sell	10	0.00
R248 On 06/02/2020	Bond Future	Buy	10	0.00
R248 On 06/02/2020	Bond Future	Sell	10	0.00
R248 On 06/02/2020	Bond Future	Buy	17	0.00
R248 On 06/02/2020	Bond Future	Sell	17	0.00
R248 On 06/02/2020	Bond Future	Buy	83	0.00
R248 On 06/02/2020	Bond Future	Sell	83	0.00
R248 On 07/05/2020	Bond Future	Buy	100	0.00
R248 On 07/05/2020	Bond Future	Sell	100	0.00
R248 On 06/02/2020	Bond Future	Sell	152	0.00
R248 On 06/02/2020	Bond Future	Buy	152	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 06/02/2020	Bond Future		Sell	152	0.00
R248 On 06/02/2020	Bond Future		Buy	152	0.00
R248 On 07/05/2020	Bond Future		Buy	500	0.00
R248 On 07/05/2020	Bond Future		Sell	500	0.00
R248 On 07/05/2020	Bond Future		Sell	600	0.00
R248 On 07/05/2020	Bond Future		Buy	600	0.00
R208 Bond Futures					
R208 On 07/05/2020	Bond Future		Sell	11	0.00
R208 On 07/05/2020	Bond Future		Buy	11	0.00
R208 On 07/05/2020	Bond Future		Buy	11	0.00
R208 On 07/05/2020	Bond Future		Sell	11	0.00
R208 On 06/02/2020	Bond Future		Buy	12	0.00
R208 On 06/02/2020	Bond Future		Sell	12	0.00
R208 On 06/02/2020	Bond Future		Sell	12	0.00
R208 On 06/02/2020	Bond Future		Buy	12	0.00
R208 On 07/05/2020	Bond Future		Sell	44	0.00
R208 On 07/05/2020	Bond Future		Buy	44	0.00
R208 On 07/05/2020	Bond Future		Buy	44	0.00
R208 On 07/05/2020	Bond Future		Sell	44	0.00
R209 Bond Future					
R209 On 06/02/2020	Bond Future		Sell	14	0.00
R209 On 06/02/2020	Bond Future		Buy	14	0.00
R209 On 07/05/2020	Bond Future		Buy	14	0.00
R209 On 07/05/2020	Bond Future		Sell	14	0.00
R209 On 06/02/2020	Bond Future		Buy	16	0.00
R209 On 06/02/2020	Bond Future		Sell	16	0.00
R209 On 06/02/2020	Bond Future		Buy	18	0.00
R209 On 06/02/2020	Bond Future		Sell	18	0.00
R209 On 06/02/2020	Bond Future		Buy	34	0.00
R209 On 06/02/2020	Bond Future		Sell	34	0.00
R209 On 06/02/2020	Bond Future		Buy	35	0.00
R209 On 06/02/2020	Bond Future		Sell	35	0.00
R209 On 06/02/2020	Bond Future		Buy	36	0.00
R209 On 06/02/2020	Bond Future		Sell	36	0.00
R209 On 06/02/2020	Bond Future		Buy	42	0.00
R209 On 06/02/2020	Bond Future		Sell	42	0.00
R209 On 06/02/2020	Bond Future		Buy	51	0.00
R209 On 06/02/2020	Bond Future		Sell	51	0.00
R209 On 06/02/2020	Bond Future		Sell	76	0.00

R209 On 06/02/2020	Bond Future	Buy	76	0.00
R209 On 06/02/2020	Bond Future	Buy	76	0.00
R209 On 06/02/2020	Bond Future	Sell	76	0.00
R209 On 06/02/2020	Bond Future	Buy	124	0.00
R209 On 06/02/2020	Bond Future	Sell	124	0.00
R209 On 06/02/2020	Bond Future	Buy	168	0.00
R209 On 06/02/2020	Bond Future	Sell	168	0.00
R209 On 06/02/2020	Bond Future	Sell	241	0.00
R209 On 06/02/2020	Bond Future	Buy	241	0.00
R209 On 07/05/2020	Bond Future	Buy	241	0.00
R209 On 07/05/2020	Bond Future	Sell	241	0.00
R209 On 06/02/2020	Bond Future	Sell	255	0.00
R209 On 06/02/2020	Bond Future	Buy	255	0.00
R209 On 07/05/2020	Bond Future	Buy	255	0.00
R209 On 07/05/2020	Bond Future	Sell	255	0.00
R209 On 06/02/2020	Bond Future	Buy	292	0.00
R209 On 06/02/2020	Bond Future	Sell	292	0.00
R209 On 06/02/2020	Bond Future	Buy	816	0.00
R209 On 06/02/2020	Bond Future	Sell	816	0.00
R209 On 06/02/2020	Bond Future	Sell	816	0.00
R209 On 06/02/2020	Bond Future	Buy	816	0.00

R212 Bond Future

R212 On 06/02/2020	Bond Future	Buy	27	0.00
R212 On 06/02/2020	Bond Future	Sell	27	0.00
R212 On 06/02/2020	Bond Future	Buy	27	0.00
R212 On 06/02/2020	Bond Future	Sell	27	0.00
R212 On 06/02/2020	Bond Future	Buy	27	0.00
R212 On 06/02/2020	Bond Future	Sell	27	0.00
R212 On 06/02/2020	Bond Future	Sell	27	0.00
R212 On 06/02/2020	Bond Future	Buy	27	0.00

R213 Bond Future

R213 On 06/02/2020	Bond Future	Sell	4,560	0.00
R213 On 06/02/2020	Bond Future	Buy	4,560	0.00
R213 On 07/05/2020	Bond Future	Sell	4,560	0.00
R213 On 07/05/2020	Bond Future	Buy	4,560	0.00

R214 Bond Future

R214 On 06/02/2020	Bond Future	Buy	22	0.00
R214 On 06/02/2020	Bond Future	Sell	22	0.00
R214 On 06/02/2020	Bond Future	Buy	22	0.00
R214 On 06/02/2020	Bond Future	Sell	22	0.00
R214 On 07/05/2020	Bond Future	Sell	36	0.00
R214 On 07/05/2020	Bond Future	Buy	36	0.00
R214 On 07/05/2020	Bond Future	Sell	173	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 07/05/2020	Bond Future		Buy	173	0.00
R214 On 07/05/2020	Bond Future		Buy	209	0.00
R214 On 07/05/2020	Bond Future		Sell	209	0.00
R214 On 06/02/2020	Bond Future		Sell	400	0.00
R214 On 06/02/2020	Bond Future		Buy	400	0.00
R214 On 07/05/2020	Bond Future		Buy	400	0.00
R214 On 07/05/2020	Bond Future		Sell	400	0.00
Grand Total for Daily Detailed Turnover:				50,474	0.00