



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 : 15/04/2020

TO DATE : 15/04/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

All Bond Index

ALBI On 06/08/2020	Index Future		Sell	12	0.00
ALBI On 06/08/2020	Index Future		Buy	12	0.00
ALBI On 06/08/2020	Index Future		Sell	12	0.00
ALBI On 06/08/2020	Index Future		Buy	12	0.00

ES33 Bond Future

ES33 On 07/05/2020	Bond Future		Sell	350	0.00
ES33 On 07/05/2020	Bond Future		Buy	350	0.00
ES33 On 07/05/2020	Bond Future		Buy	350	0.00
ES33 On 07/05/2020	Bond Future		Sell	350	0.00
ES33 On 06/08/2020	Bond Future		Buy	350	0.00
ES33 On 06/08/2020	Bond Future		Sell	350	0.00
ES33 On 06/08/2020	Bond Future		Sell	350	0.00
ES33 On 06/08/2020	Bond Future		Buy	350	0.00

ES42 Bond Future

ES42 On 07/05/2020	Bond Future	Buy	10	0.00
ES42 On 07/05/2020	Bond Future	Sell	10	0.00
ES42 On 07/05/2020	Bond Future	Buy	10	0.00
ES42 On 07/05/2020	Bond Future	Sell	10	0.00
ES42 On 06/08/2020	Bond Future	Sell	10	0.00
ES42 On 06/08/2020	Bond Future	Buy	10	0.00
ES42 On 06/08/2020	Bond Future	Sell	10	0.00
ES42 On 06/08/2020	Bond Future	Buy	10	0.00
ES42 On 07/05/2020	Bond Future	Buy	124	0.00
ES42 On 07/05/2020	Bond Future	Sell	124	0.00
ES42 On 06/08/2020	Bond Future	Sell	124	0.00
ES42 On 06/08/2020	Bond Future	Buy	124	0.00
ES42 On 07/05/2020	Bond Future	Buy	400	0.00
ES42 On 07/05/2020	Bond Future	Sell	400	0.00
ES42 On 07/05/2020	Bond Future	Buy	400	0.00
ES42 On 07/05/2020	Bond Future	Sell	400	0.00
ES42 On 06/08/2020	Bond Future	Sell	400	0.00
ES42 On 06/08/2020	Bond Future	Buy	400	0.00
ES42 On 06/08/2020	Bond Future	Sell	400	0.00
ES42 On 06/08/2020	Bond Future	Buy	400	0.00
ES42 On 07/05/2020	Bond Future	Buy	420	0.00
ES42 On 07/05/2020	Bond Future	Sell	420	0.00
ES42 On 06/08/2020	Bond Future	Sell	420	0.00
ES42 On 06/08/2020	Bond Future	Buy	420	0.00
ES42 On 07/05/2020	Bond Future	Buy	480	0.00
ES42 On 07/05/2020	Bond Future	Sell	480	0.00
ES42 On 06/08/2020	Bond Future	Sell	480	0.00
ES42 On 06/08/2020	Bond Future	Buy	480	0.00
ES42 On 07/05/2020	Bond Future	Buy	610	0.00
ES42 On 07/05/2020	Bond Future	Sell	610	0.00
ES42 On 06/08/2020	Bond Future	Sell	610	0.00
ES42 On 06/08/2020	Bond Future	Buy	610	0.00
ES42 On 07/05/2020	Bond Future	Buy	715	0.00
ES42 On 07/05/2020	Bond Future	Sell	715	0.00
ES42 On 06/08/2020	Bond Future	Sell	715	0.00
ES42 On 06/08/2020	Bond Future	Buy	715	0.00
ES42 On 07/05/2020	Bond Future	Buy	820	0.00
ES42 On 07/05/2020	Bond Future	Sell	820	0.00
ES42 On 06/08/2020	Bond Future	Sell	820	0.00
ES42 On 06/08/2020	Bond Future	Buy	820	0.00
ES42 On 07/05/2020	Bond Future	Buy	930	0.00
ES42 On 07/05/2020	Bond Future	Sell	930	0.00
ES42 On 06/08/2020	Bond Future	Sell	930	0.00
ES42 On 06/08/2020	Bond Future	Buy	930	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES42 On 07/05/2020	Bond Future		Sell	4,919	0.00
ES42 On 07/05/2020	Bond Future		Buy	4,919	0.00
ES42 On 06/08/2020	Bond Future		Buy	4,919	0.00
ES42 On 06/08/2020	Bond Future		Sell	4,919	0.00
I2025 Bond Future					
2025 On 07/05/2020	Bond Future		Buy	21	0.00
2025 On 07/05/2020	Bond Future		Sell	21	0.00
2025 On 06/08/2020	Bond Future		Sell	21	0.00
2025 On 06/08/2020	Bond Future		Buy	21	0.00
2025 On 07/05/2020	Bond Future		Buy	31	0.00
2025 On 07/05/2020	Bond Future		Sell	31	0.00
2025 On 06/08/2020	Bond Future		Sell	31	0.00
2025 On 06/08/2020	Bond Future		Buy	31	0.00
2025 On 06/08/2020	Bond Future		Sell	167	0.00
2025 On 06/08/2020	Bond Future		Buy	167	0.00
2025 On 07/05/2020	Bond Future		Buy	168	0.00
2025 On 07/05/2020	Bond Future		Sell	168	0.00
2025 On 06/08/2020	Bond Future		Sell	341	0.00
2025 On 06/08/2020	Bond Future		Buy	341	0.00
2025 On 07/05/2020	Bond Future		Buy	343	0.00
2025 On 07/05/2020	Bond Future		Sell	343	0.00
2025 On 06/08/2020	Bond Future		Buy	560	0.00
2025 On 06/08/2020	Bond Future		Sell	560	0.00
2025 On 07/05/2020	Bond Future		Sell	563	0.00
2025 On 07/05/2020	Bond Future		Buy	563	0.00
I2029 Bond Future					
2029 On 06/08/2020	Bond Future		Sell	59	0.00
2029 On 06/08/2020	Bond Future		Buy	59	0.00
2029 On 07/05/2020	Bond Future		Sell	60	0.00
2029 On 07/05/2020	Bond Future		Buy	60	0.00
I2033 Bond Future					
2033 On 07/05/2020	Bond Future		Buy	3	0.00
2033 On 07/05/2020	Bond Future		Sell	3	0.00
2033 On 06/08/2020	Bond Future		Sell	3	0.00
2033 On 06/08/2020	Bond Future		Buy	3	0.00
2033 On 06/08/2020	Bond Future		Sell	152	0.00
2033 On 06/08/2020	Bond Future		Buy	152	0.00
2033 On 07/05/2020	Bond Future		Buy	154	0.00

2033 On 07/05/2020	Bond Future	Sell	154	0.00
2033 On 06/08/2020	Bond Future	Sell	155	0.00
2033 On 06/08/2020	Bond Future	Buy	155	0.00
2033 On 07/05/2020	Bond Future	Sell	157	0.00
2033 On 07/05/2020	Bond Future	Buy	157	0.00

I2038 Bond Future

2038 On 07/05/2020	Bond Future	Buy	10	0.00
2038 On 07/05/2020	Bond Future	Sell	10	0.00
2038 On 06/08/2020	Bond Future	Sell	10	0.00
2038 On 06/08/2020	Bond Future	Buy	10	0.00
2038 On 07/05/2020	Bond Future	Buy	280	0.00
2038 On 07/05/2020	Bond Future	Sell	280	0.00
2038 On 06/08/2020	Bond Future	Sell	280	0.00
2038 On 06/08/2020	Bond Future	Buy	280	0.00
2038 On 06/08/2020	Bond Future	Sell	3,120	0.00
2038 On 06/08/2020	Bond Future	Buy	3,120	0.00
2038 On 07/05/2020	Bond Future	Buy	3,121	0.00
2038 On 07/05/2020	Bond Future	Sell	3,121	0.00
2038 On 06/08/2020	Bond Future	Sell	3,410	0.00
2038 On 06/08/2020	Bond Future	Buy	3,410	0.00
2038 On 07/05/2020	Bond Future	Buy	3,411	0.00
2038 On 07/05/2020	Bond Future	Sell	3,411	0.00

I2046 Bond Future

2046 On 06/08/2020	Bond Future	Buy	312	0.00
2046 On 06/08/2020	Bond Future	Sell	312	0.00
2046 On 07/05/2020	Bond Future	Buy	317	0.00
2046 On 07/05/2020	Bond Future	Sell	317	0.00

I2050 Bond Future

2050 On 07/05/2020	Bond Future	Buy	41	0.00
2050 On 07/05/2020	Bond Future	Sell	41	0.00
2050 On 06/08/2020	Bond Future	Sell	41	0.00
2050 On 06/08/2020	Bond Future	Buy	41	0.00
2050 On 07/05/2020	Bond Future	Buy	71	0.00
2050 On 07/05/2020	Bond Future	Sell	71	0.00
2050 On 06/08/2020	Bond Future	Sell	71	0.00
2050 On 06/08/2020	Bond Future	Buy	71	0.00
2050 On 07/05/2020	Bond Future	Buy	420	0.00
2050 On 07/05/2020	Bond Future	Sell	420	0.00
2050 On 06/08/2020	Bond Future	Sell	421	0.00
2050 On 06/08/2020	Bond Future	Buy	421	0.00
2050 On 07/05/2020	Bond Future	Buy	5,192	0.00
2050 On 07/05/2020	Bond Future	Sell	5,192	0.00
2050 On 06/08/2020	Bond Future	Sell	5,207	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2050 On 06/08/2020	Bond Future		Buy	5,207	0.00
2050 On 07/05/2020	Bond Future		Sell	5,724	0.00
2050 On 07/05/2020	Bond Future		Buy	5,724	0.00
2050 On 06/08/2020	Bond Future		Sell	5,740	0.00
2050 On 06/08/2020	Bond Future		Buy	5,740	0.00
New Inflation Linked Index					
IGOV On 07/05/2020	Index Future		Buy	11	0.00
IGOV On 07/05/2020	Index Future		Sell	11	0.00
IGOV On 05/11/2020	Index Future		Sell	11	0.00
IGOV On 05/11/2020	Index Future		Buy	11	0.00
IGOV On 07/05/2020	Index Future		Buy	36	0.00
IGOV On 07/05/2020	Index Future		Sell	36	0.00
IGOV On 05/11/2020	Index Future		Sell	36	0.00
IGOV On 05/11/2020	Index Future		Buy	36	0.00
IGOV On 07/05/2020	Index Future		Sell	47	0.00
IGOV On 07/05/2020	Index Future		Buy	47	0.00
IGOV On 05/11/2020	Index Future		Buy	47	0.00
IGOV On 05/11/2020	Index Future		Sell	47	0.00
R186 Bond Future					
R186 On 07/05/2020	Bond Future		Buy	1	0.00
R186 On 07/05/2020	Bond Future		Sell	1	0.00
R186 On 07/05/2020	Bond Future		Buy	3	0.00
R186 On 07/05/2020	Bond Future		Sell	3	0.00
R186 On 07/05/2020	Bond Future		Buy	3	0.00
R186 On 07/05/2020	Bond Future		Sell	3	0.00
R186 On 07/05/2020	Bond Future		Buy	4	0.00
R186 On 07/05/2020	Bond Future		Sell	4	0.00
R186 On 07/05/2020	Bond Future		Sell	9	0.00
R186 On 07/05/2020	Bond Future		Buy	9	0.00
R186 On 07/05/2020	Bond Future		Sell	16	0.00
R186 On 07/05/2020	Bond Future		Buy	16	0.00
R186 On 07/05/2020	Bond Future		Buy	20	0.00
R186 On 07/05/2020	Bond Future		Sell	20	0.00
R186 On 07/05/2020	Bond Future		Sell	21	0.00
R186 On 07/05/2020	Bond Future		Buy	21	0.00
R186 On 07/05/2020	Bond Future		Buy	30	0.00
R186 On 07/05/2020	Bond Future		Sell	30	0.00
R186 On 07/05/2020	Bond Future		Sell	30	0.00
R186 On 07/05/2020	Bond Future		Buy	30	0.00

R186 On 07/05/2020	Bond Future	Buy	50	0.00
R186 On 07/05/2020	Bond Future	Sell	50	0.00
R186 On 07/05/2020	Bond Future	Buy	50	0.00
R186 On 07/05/2020	Bond Future	Sell	50	0.00
R186 On 07/05/2020	Bond Future	Buy	50	0.00
R186 On 07/05/2020	Bond Future	Sell	50	0.00
R186 On 07/05/2020	Bond Future	Sell	98	0.00
R186 On 07/05/2020	Bond Future	Buy	98	0.00
R186 On 07/05/2020	Bond Future	Sell	99	0.00
R186 On 07/05/2020	Bond Future	Buy	99	0.00
R186 On 07/05/2020	Bond Future	Sell	100	0.00
R186 On 07/05/2020	Bond Future	Buy	100	0.00
R186 On 07/05/2020	Bond Future	Sell	204	0.00
R186 On 07/05/2020	Bond Future	Buy	204	0.00
R186 On 07/05/2020	Bond Future	Sell	214	0.00
R186 On 07/05/2020	Bond Future	Buy	214	0.00
R186 On 07/05/2020	Bond Future	Sell	481	0.00
R186 On 07/05/2020	Bond Future	Buy	481	0.00
R186 On 07/05/2020	Bond Future	Buy	1,142	0.00
R186 On 07/05/2020	Bond Future	Sell	1,142	0.00

R202 Bond Future

R202 On 07/05/2020	Bond Future	Buy	35	0.00
R202 On 07/05/2020	Bond Future	Sell	35	0.00
R202 On 06/08/2020	Bond Future	Sell	35	0.00
R202 On 06/08/2020	Bond Future	Buy	35	0.00
R202 On 07/05/2020	Bond Future	Buy	118	0.00
R202 On 07/05/2020	Bond Future	Sell	118	0.00
R202 On 06/08/2020	Bond Future	Sell	118	0.00
R202 On 06/08/2020	Bond Future	Buy	118	0.00
R202 On 07/05/2020	Bond Future	Buy	124	0.00
R202 On 07/05/2020	Bond Future	Sell	124	0.00
R202 On 06/08/2020	Bond Future	Sell	124	0.00
R202 On 06/08/2020	Bond Future	Buy	124	0.00
R202 On 07/05/2020	Bond Future	Buy	150	0.00
R202 On 07/05/2020	Bond Future	Sell	150	0.00
R202 On 06/08/2020	Bond Future	Sell	151	0.00
R202 On 06/08/2020	Bond Future	Buy	151	0.00
R202 On 07/05/2020	Bond Future	Sell	427	0.00
R202 On 07/05/2020	Bond Future	Buy	427	0.00
R202 On 06/08/2020	Bond Future	Buy	428	0.00
R202 On 06/08/2020	Bond Future	Sell	428	0.00

R2023 Bond Future

R023 On 07/05/2020	Bond Future	Sell	4	0.00
R023 On 07/05/2020	Bond Future	Buy	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 07/05/2020	Bond Future		Sell	7	0.00
R023 On 07/05/2020	Bond Future		Buy	7	0.00
R023 On 07/05/2020	Bond Future		Sell	15	0.00
R023 On 07/05/2020	Bond Future		Buy	15	0.00
R023 On 07/05/2020	Bond Future		Sell	18	0.00
R023 On 07/05/2020	Bond Future		Buy	18	0.00
R023 On 07/05/2020	Bond Future		Sell	26	0.00
R023 On 07/05/2020	Bond Future		Buy	26	0.00
R023 On 07/05/2020	Bond Future		Sell	35	0.00
R023 On 07/05/2020	Bond Future		Buy	35	0.00
R023 On 07/05/2020	Bond Future		Sell	36	0.00
R023 On 07/05/2020	Bond Future		Buy	36	0.00
R023 On 07/05/2020	Bond Future		Sell	55	0.00
R023 On 07/05/2020	Bond Future		Buy	55	0.00
R023 On 07/05/2020	Bond Future		Sell	226	0.00
R023 On 07/05/2020	Bond Future		Buy	226	0.00
R023 On 07/05/2020	Bond Future		Buy	415	0.00
R023 On 07/05/2020	Bond Future		Sell	415	0.00
R2030 Bond Future					
2030 On 07/05/2020	Bond Future		Buy	2	0.00
2030 On 07/05/2020	Bond Future		Sell	2	0.00
2030 On 07/05/2020	Bond Future		Sell	3	0.00
2030 On 07/05/2020	Bond Future		Buy	3	0.00
2030 On 07/05/2020	Bond Future		Sell	16	0.00
2030 On 07/05/2020	Bond Future		Buy	16	0.00
2030 On 06/08/2020	Bond Future		Sell	18	0.00
2030 On 06/08/2020	Bond Future		Buy	18	0.00
2030 On 07/05/2020	Bond Future		Sell	34	0.00
2030 On 07/05/2020	Bond Future		Buy	34	0.00
2030 On 07/05/2020	Bond Future		Sell	59	0.00
2030 On 07/05/2020	Bond Future		Buy	59	0.00
2030 On 07/05/2020	Bond Future		Sell	109	0.00
2030 On 07/05/2020	Bond Future		Buy	109	0.00
2030 On 07/05/2020	Bond Future		Sell	207	0.00
2030 On 07/05/2020	Bond Future		Buy	207	0.00
2030 On 07/05/2020	Bond Future		Sell	225	0.00
2030 On 07/05/2020	Bond Future		Buy	225	0.00
2030 On 07/05/2020	Bond Future		Sell	251	0.00
2030 On 07/05/2020	Bond Future		Buy	251	0.00
2030 On 07/05/2020	Bond Future		Sell	452	0.00
2030 On 07/05/2020	Bond Future		Buy	452	0.00

2030 On 07/05/2020	Bond Future	Buy	1,353	0.00
2030 On 07/05/2020	Bond Future	Sell	1,353	0.00

R2032 Bond Future

2032 On 07/05/2020	Bond Future	Buy	1	0.00
2032 On 07/05/2020	Bond Future	Sell	1	0.00
2032 On 07/05/2020	Bond Future	Sell	12	0.00
2032 On 07/05/2020	Bond Future	Buy	12	0.00
2032 On 07/05/2020	Bond Future	Sell	22	0.00
2032 On 07/05/2020	Bond Future	Buy	22	0.00
2032 On 07/05/2020	Bond Future	Sell	43	0.00
2032 On 07/05/2020	Bond Future	Buy	43	0.00
2032 On 07/05/2020	Bond Future	Sell	80	0.00
2032 On 07/05/2020	Bond Future	Buy	80	0.00
2032 On 07/05/2020	Bond Future	Sell	154	0.00
2032 On 07/05/2020	Bond Future	Buy	154	0.00
2032 On 07/05/2020	Bond Future	Sell	166	0.00
2032 On 07/05/2020	Bond Future	Buy	166	0.00
2032 On 07/05/2020	Bond Future	Sell	187	0.00
2032 On 07/05/2020	Bond Future	Buy	187	0.00
2032 On 07/05/2020	Bond Future	Sell	335	0.00
2032 On 07/05/2020	Bond Future	Buy	335	0.00
2032 On 07/05/2020	Bond Future	Buy	999	0.00
2032 On 07/05/2020	Bond Future	Sell	999	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future	Sell	1	0.00
R035 On 07/05/2020	Bond Future	Buy	1	0.00
R035 On 07/05/2020	Bond Future	Sell	12	0.00
R035 On 07/05/2020	Bond Future	Buy	12	0.00
R035 On 07/05/2020	Bond Future	Sell	24	0.00
R035 On 07/05/2020	Bond Future	Buy	24	0.00
R035 On 07/05/2020	Bond Future	Sell	44	0.00
R035 On 07/05/2020	Bond Future	Buy	44	0.00
R035 On 07/05/2020	Bond Future	Sell	81	0.00
R035 On 07/05/2020	Bond Future	Buy	81	0.00
R035 On 07/05/2020	Bond Future	Sell	154	0.00
R035 On 07/05/2020	Bond Future	Buy	154	0.00
R035 On 07/05/2020	Bond Future	Sell	167	0.00
R035 On 07/05/2020	Bond Future	Buy	167	0.00
R035 On 07/05/2020	Bond Future	Sell	187	0.00
R035 On 07/05/2020	Bond Future	Buy	187	0.00
R035 On 07/05/2020	Bond Future	Sell	334	0.00
R035 On 07/05/2020	Bond Future	Buy	334	0.00
R035 On 07/05/2020	Bond Future	Buy	1,003	0.00
R035 On 07/05/2020	Bond Future	Sell	1,003	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2037 Bond Future					
2037 On 07/05/2020			Buy	5	0.00
2037 On 07/05/2020			Sell	5	0.00
R2040 Bond Future					
2040 On 07/05/2020			Sell	2	0.00
2040 On 07/05/2020			Buy	2	0.00
R2044 Bond Future					
2044 On 07/05/2020			Sell	1	0.00
2044 On 07/05/2020			Buy	1	0.00
R2048 Bond Future					
R248 On 07/05/2020			Buy	2	0.00
R248 On 07/05/2020			Sell	2	0.00
R248 On 07/05/2020			Sell	5	0.00
R248 On 07/05/2020			Buy	5	0.00
R248 On 07/05/2020			Sell	5,000	0.00
R248 On 07/05/2020			Buy	5,000	0.00
R209 Bond Future					
R209 On 07/05/2020			Buy	2	0.00
R209 On 07/05/2020			Sell	2	0.00
R213 Bond Future					
R213 On 07/05/2020			Sell	2	0.00
R213 On 07/05/2020			Buy	2	0.00
R213 On 07/05/2020			Sell	5	0.00
R213 On 07/05/2020			Buy	5	0.00
R213 On 07/05/2020			Sell	25	0.00
R213 On 07/05/2020			Buy	25	0.00
R213 On 07/05/2020			Sell	28	0.00
R213 On 07/05/2020			Buy	28	0.00
R213 On 07/05/2020			Sell	39	0.00
R213 On 07/05/2020			Buy	39	0.00
R213 On 07/05/2020			Sell	57	0.00
R213 On 07/05/2020			Buy	57	0.00
R213 On 07/05/2020			Sell	61	0.00
R213 On 07/05/2020			Buy	61	0.00
R213 On 07/05/2020			Sell	72	0.00

R213 On 07/05/2020	Bond Future	Buy	72	0.00
R213 On 07/05/2020	Bond Future	Sell	138	0.00
R213 On 07/05/2020	Bond Future	Buy	138	0.00
R213 On 07/05/2020	Bond Future	Buy	425	0.00
R213 On 07/05/2020	Bond Future	Sell	425	0.00

R214 Bond Future

R214 On 07/05/2020	Bond Future	Buy	1	0.00
R214 On 07/05/2020	Bond Future	Sell	1	0.00

Grand Total for Daily Detailed Turnover: 79,253 0.00