



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 : 24/04/2020

TO DATE : 24/04/2020

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

All Bond Index

ALBI On 07/05/2020	Index Future		Buy	153	0.00
ALBI On 07/05/2020	Index Future		Sell	153	0.00
ALBI On 06/08/2020	Index Future		Buy	153	0.00
ALBI On 06/08/2020	Index Future		Sell	153	0.00

I2029 Bond Future

2029 On 07/05/2020	Bond Future		Sell	550	0.00
2029 On 07/05/2020	Bond Future		Buy	550	0.00
2029 On 07/05/2020	Bond Future		Buy	550	0.00
2029 On 07/05/2020	Bond Future		Sell	550	0.00
2029 On 06/08/2020	Bond Future		Sell	550	0.00
2029 On 06/08/2020	Bond Future		Buy	550	0.00
2029 On 06/08/2020	Bond Future		Buy	550	0.00
2029 On 06/08/2020	Bond Future		Sell	550	0.00

I2033 Bond Future

2033 On 07/05/2020	Bond Future	Buy	1,190	0.00
2033 On 07/05/2020	Bond Future	Sell	1,190	0.00
2033 On 07/05/2020	Bond Future	Sell	1,190	0.00
2033 On 07/05/2020	Bond Future	Buy	1,190	0.00
2033 On 06/08/2020	Bond Future	Sell	1,190	0.00
2033 On 06/08/2020	Bond Future	Buy	1,190	0.00
2033 On 06/08/2020	Bond Future	Buy	1,190	0.00
2033 On 06/08/2020	Bond Future	Sell	1,190	0.00
2033 On 06/08/2020	Bond Future	Sell	1,515	0.00
2033 On 06/08/2020	Bond Future	Buy	1,515	0.00
2033 On 06/08/2020	Bond Future	Sell	2,935	0.00
2033 On 06/08/2020	Bond Future	Buy	2,935	0.00
2033 On 06/08/2020	Bond Future	Buy	4,450	0.00
2033 On 06/08/2020	Bond Future	Sell	4,450	0.00

I2038 Bond Future

2038 On 06/08/2020	Bond Future	Buy	169	0.00
2038 On 06/08/2020	Bond Future	Sell	169	0.00
2038 On 06/08/2020	Bond Future	Buy	180	0.00
2038 On 06/08/2020	Bond Future	Sell	180	0.00
2038 On 06/08/2020	Bond Future	Buy	336	0.00
2038 On 06/08/2020	Bond Future	Sell	336	0.00
2038 On 06/08/2020	Bond Future	Sell	685	0.00
2038 On 06/08/2020	Bond Future	Buy	685	0.00
2038 On 07/05/2020	Bond Future	Sell	1,000	0.00
2038 On 07/05/2020	Bond Future	Buy	1,000	0.00
2038 On 07/05/2020	Bond Future	Buy	1,000	0.00
2038 On 07/05/2020	Bond Future	Sell	1,000	0.00
2038 On 06/08/2020	Bond Future	Sell	1,000	0.00
2038 On 06/08/2020	Bond Future	Buy	1,000	0.00
2038 On 06/08/2020	Bond Future	Sell	1,000	0.00
2038 On 06/08/2020	Bond Future	Buy	1,000	0.00

I2046 Bond Future

2046 On 06/08/2020	Bond Future	Buy	42	0.00
2046 On 06/08/2020	Bond Future	Sell	42	0.00
2046 On 06/08/2020	Bond Future	Buy	1,073	0.00
2046 On 06/08/2020	Bond Future	Sell	1,073	0.00
2046 On 06/08/2020	Bond Future	Buy	1,115	0.00
2046 On 06/08/2020	Bond Future	Sell	1,115	0.00

I2050 Bond Future

2050 On 06/08/2020	Bond Future	Buy	409	0.00
2050 On 06/08/2020	Bond Future	Sell	409	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2050 On 06/08/2020	Bond Future		Buy	1,606	0.00
2050 On 06/08/2020	Bond Future		Sell	1,606	0.00
2050 On 06/08/2020	Bond Future		Sell	2,015	0.00
2050 On 06/08/2020	Bond Future		Buy	2,015	0.00
R186 Bond Future					
R186 On 07/05/2020	Bond Future		Sell	8	0.00
R186 On 07/05/2020	Bond Future		Buy	8	0.00
R186 On 07/05/2020	Bond Future		Sell	41	0.00
R186 On 07/05/2020	Bond Future		Buy	41	0.00
R186 On 07/05/2020	Bond Future		Sell	49	0.00
R186 On 07/05/2020	Bond Future		Buy	49	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		Buy	100	0.00
R186 On 07/05/2020	Bond Future		Sell	100	0.00
R197 Bond Future					
R197 On 07/05/2020	Bond Future		Buy	150	0.00
R197 On 07/05/2020	Bond Future		Sell	150	0.00
R197 On 07/05/2020	Bond Future		Sell	150	0.00
R197 On 07/05/2020	Bond Future		Buy	150	0.00
R197 On 06/08/2020	Bond Future		Sell	150	0.00
R197 On 06/08/2020	Bond Future		Buy	150	0.00
R197 On 06/08/2020	Bond Future		Buy	150	0.00
R197 On 06/08/2020	Bond Future		Sell	150	0.00
R202 Bond Future					
R202 On 06/08/2020	Bond Future		Buy	363	0.00
R202 On 06/08/2020	Bond Future		Sell	363	0.00
R202 On 06/08/2020	Bond Future		Buy	363	0.00
R202 On 06/08/2020	Bond Future		Sell	363	0.00
R202 On 07/05/2020	Bond Future		Sell	400	0.00
R202 On 07/05/2020	Bond Future		Buy	400	0.00
R202 On 07/05/2020	Bond Future		Sell	400	0.00
R202 On 07/05/2020	Bond Future		Buy	400	0.00
R202 On 06/08/2020	Bond Future		Sell	400	0.00
R202 On 06/08/2020	Bond Future		Buy	400	0.00
R202 On 06/08/2020	Bond Future		Buy	400	0.00
R202 On 06/08/2020	Bond Future		Sell	400	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future	Sell	700	0.00
2030 On 07/05/2020	Bond Future	Buy	700	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future	Sell	4	0.00
R035 On 07/05/2020	Bond Future	Buy	4	0.00
R035 On 07/05/2020	Bond Future	Sell	19	0.00
R035 On 07/05/2020	Bond Future	Buy	19	0.00
R035 On 07/05/2020	Bond Future	Buy	23	0.00
R035 On 07/05/2020	Bond Future	Sell	23	0.00

R2044 Bond Future

2044 On 07/05/2020	Bond Future	Buy	2	0.00
2044 On 07/05/2020	Bond Future	Sell	2	0.00
2044 On 07/05/2020	Bond Future	Sell	3	0.00
2044 On 07/05/2020	Bond Future	Buy	3	0.00
2044 On 07/05/2020	Bond Future	Sell	3	0.00
2044 On 07/05/2020	Bond Future	Buy	3	0.00
2044 On 07/05/2020	Bond Future	Sell	8	0.00
2044 On 07/05/2020	Bond Future	Buy	8	0.00
2044 On 06/08/2020	Bond Future	Sell	36	0.00
2044 On 06/08/2020	Bond Future	Buy	36	0.00
2044 On 06/08/2020	Bond Future	Sell	38	0.00
2044 On 06/08/2020	Bond Future	Buy	38	0.00
2044 On 06/08/2020	Bond Future	Sell	40	0.00
2044 On 06/08/2020	Bond Future	Buy	40	0.00
2044 On 07/05/2020	Bond Future	Sell	44	0.00
2044 On 07/05/2020	Bond Future	Buy	44	0.00
2044 On 07/05/2020	Bond Future	Buy	52	0.00
2044 On 07/05/2020	Bond Future	Sell	52	0.00
2044 On 06/08/2020	Bond Future	Sell	66	0.00
2044 On 06/08/2020	Bond Future	Buy	66	0.00
2044 On 07/05/2020	Bond Future	Buy	72	0.00
2044 On 07/05/2020	Bond Future	Sell	72	0.00
2044 On 07/05/2020	Bond Future	Sell	74	0.00
2044 On 07/05/2020	Bond Future	Buy	74	0.00
2044 On 06/08/2020	Bond Future	Buy	135	0.00
2044 On 06/08/2020	Bond Future	Sell	135	0.00
2044 On 06/08/2020	Bond Future	Sell	315	0.00
2044 On 06/08/2020	Bond Future	Buy	315	0.00

R2048 Bond Future

R248 On 07/05/2020	Bond Future	Sell	7	0.00
R248 On 07/05/2020	Bond Future	Buy	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 07/05/2020	Bond Future		Sell	36	0.00
R248 On 07/05/2020	Bond Future		Buy	36	0.00
R248 On 07/05/2020	Bond Future		Sell	43	0.00
R248 On 07/05/2020	Bond Future		Buy	43	0.00
R214 Bond Future					
R214 On 07/05/2020	Bond Future		Sell	6	0.00
R214 On 07/05/2020	Bond Future		Buy	6	0.00
R214 On 07/05/2020	Bond Future		Sell	33	0.00
R214 On 07/05/2020	Bond Future		Buy	33	0.00
R214 On 07/05/2020	Bond Future		Buy	39	0.00
R214 On 07/05/2020	Bond Future		Sell	39	0.00
R214 On 07/05/2020	Bond Future		Sell	132	0.00
R214 On 07/05/2020	Bond Future		Buy	132	0.00
R214 On 07/05/2020	Bond Future		Buy	132	0.00
R214 On 07/05/2020	Bond Future		Sell	132	0.00
R214 On 06/08/2020	Bond Future		Sell	132	0.00
R214 On 06/08/2020	Bond Future		Buy	132	0.00
R214 On 06/08/2020	Bond Future		Sell	132	0.00
R214 On 06/08/2020	Bond Future		Buy	132	0.00
Grand Total for Daily Detailed Turnover:				33,346	0.00