



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 : 18/05/2020

TO DATE : 18/05/2020

Contract

Strike

C/P

Buy/Sell

No. of Contracts

Govi Total Return Index

GOVI On 06/08/2020	GOVI		Buy	1	0.00
GOVI On 06/08/2020	GOVI		Sell	1	0.00
GOVI On 06/08/2020	GOVI		Buy	1	0.00
GOVI On 06/08/2020	GOVI		Sell	1	0.00

R186 Bond Future

R186 On 06/08/2020	Bond Future		Buy	100	0.00
R186 On 06/08/2020	Bond Future		Sell	100	0.00
R186 On 06/08/2020	Bond Future		Sell	100	0.00
R186 On 06/08/2020	Bond Future		Buy	100	0.00
R186 On 06/08/2020	Bond Future		Sell	236	0.00
R186 On 06/08/2020	Bond Future		Buy	236	0.00
R186 On 06/08/2020	Bond Future		Buy	236	0.00

-

R186 On 06/08/2020	Bond Future	Sell	236	0.00
R186 On 06/08/2020	Bond Future	Buy	236	0.00
R186 On 06/08/2020	Bond Future	Sell	236	0.00
R186 On 06/08/2020	Bond Future	Buy	236	0.00
R186 On 06/08/2020	Bond Future	Sell	236	0.00
R186 On 06/08/2020	Bond Future	Buy	1,750	0.00
R186 On 06/08/2020	Bond Future	Sell	1,750	0.00
R186 On 06/08/2020	Bond Future	Buy	2,250	0.00
R186 On 06/08/2020	Bond Future	Sell	2,250	0.00
R186 On 06/08/2020	Bond Future	Sell	4,000	0.00
R186 On 06/08/2020	Bond Future	Buy	4,000	0.00

R2030 Bond Future

2030 On 06/08/2020	Bond Future	Buy	312	0.00
2030 On 06/08/2020	Bond Future	Sell	312	0.00
2030 On 06/08/2020	Bond Future	Buy	422	0.00
2030 On 06/08/2020	Bond Future	Sell	422	0.00
2030 On 06/08/2020	Bond Future	Buy	440	0.00
2030 On 06/08/2020	Bond Future	Sell	440	0.00
2030 On 06/08/2020	Bond Future	Sell	470	0.00
2030 On 06/08/2020	Bond Future	Buy	470	0.00
2030 On 06/08/2020	Bond Future	Sell	554	0.00
2030 On 06/08/2020	Bond Future	Buy	554	0.00
2030 On 06/08/2020	Bond Future	Buy	554	0.00
2030 On 06/08/2020	Bond Future	Sell	554	0.00
2030 On 06/08/2020	Bond Future	Buy	554	0.00
2030 On 06/08/2020	Bond Future	Sell	554	0.00
2030 On 06/08/2020	Bond Future	Sell	554	0.00
2030 On 06/08/2020	Bond Future	Buy	554	0.00
2030 On 06/08/2020	Bond Future	Buy	846	0.00
2030 On 06/08/2020	Bond Future	Sell	846	0.00
2030 On 06/08/2020	Bond Future	Buy	882	0.00
2030 On 06/08/2020	Bond Future	Sell	882	0.00
2030 On 06/08/2020	Bond Future	Buy	1,249	0.00
2030 On 06/08/2020	Bond Future	Sell	1,249	0.00
2030 On 06/08/2020	Bond Future	Sell	4,151	0.00
2030 On 06/08/2020	Bond Future	Buy	4,151	0.00

R2032 Bond Future

2032 On 06/08/2020	Bond Future	Buy	17	0.00
2032 On 06/08/2020	Bond Future	Sell	17	0.00
2032 On 06/08/2020	Bond Future	Buy	23	0.00
2032 On 06/08/2020	Bond Future	Sell	23	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 06/08/2020			Buy	37	0.00
2032 On 06/08/2020			Sell	37	0.00
2032 On 06/08/2020			Buy	41	0.00
2032 On 06/08/2020			Sell	41	0.00
2032 On 06/08/2020			Buy	44	0.00
2032 On 06/08/2020			Sell	44	0.00
2032 On 06/08/2020			Buy	53	0.00
2032 On 06/08/2020			Sell	53	0.00
2032 On 06/08/2020			Buy	77	0.00
2032 On 06/08/2020			Sell	77	0.00
2032 On 06/08/2020			Buy	86	0.00
2032 On 06/08/2020			Sell	86	0.00
2032 On 06/08/2020			Buy	101	0.00
2032 On 06/08/2020			Sell	101	0.00
2032 On 06/08/2020			Buy	158	0.00
2032 On 06/08/2020			Sell	158	0.00
2032 On 06/08/2020			Buy	159	0.00
2032 On 06/08/2020			Sell	159	0.00
2032 On 06/08/2020			Buy	169	0.00
2032 On 06/08/2020			Sell	169	0.00
2032 On 06/08/2020			Sell	169	0.00
2032 On 06/08/2020			Buy	169	0.00
2032 On 06/08/2020			Buy	169	0.00
2032 On 06/08/2020			Sell	169	0.00
2032 On 06/08/2020			Buy	169	0.00
2032 On 06/08/2020			Sell	169	0.00
2032 On 06/08/2020			Buy	286	0.00
2032 On 06/08/2020			Sell	286	0.00
2032 On 06/08/2020			Buy	508	0.00
2032 On 06/08/2020			Sell	508	0.00
2032 On 06/08/2020			Sell	1,590	0.00
2032 On 06/08/2020			Buy	1,590	0.00
R2035 Bond Future					
R035 On 06/08/2020			Sell	17	0.00
R035 On 06/08/2020			Buy	17	0.00
R035 On 06/08/2020			Sell	22	0.00
R035 On 06/08/2020			Buy	22	0.00
R035 On 06/08/2020			Sell	36	0.00

R035 On 06/08/2020	Bond Future	Buy	36	0.00
R035 On 06/08/2020	Bond Future	Sell	39	0.00
R035 On 06/08/2020	Bond Future	Buy	39	0.00
R035 On 06/08/2020	Bond Future	Sell	42	0.00
R035 On 06/08/2020	Bond Future	Buy	42	0.00
R035 On 06/08/2020	Bond Future	Sell	51	0.00
R035 On 06/08/2020	Bond Future	Buy	51	0.00
R035 On 06/08/2020	Bond Future	Sell	74	0.00
R035 On 06/08/2020	Bond Future	Buy	74	0.00
R035 On 06/08/2020	Bond Future	Sell	82	0.00
R035 On 06/08/2020	Bond Future	Buy	82	0.00
R035 On 06/08/2020	Bond Future	Sell	97	0.00
R035 On 06/08/2020	Bond Future	Buy	97	0.00
R035 On 06/08/2020	Bond Future	Sell	152	0.00
R035 On 06/08/2020	Bond Future	Buy	152	0.00
R035 On 06/08/2020	Bond Future	Sell	153	0.00
R035 On 06/08/2020	Bond Future	Buy	153	0.00
R035 On 06/08/2020	Bond Future	Sell	273	0.00
R035 On 06/08/2020	Bond Future	Buy	273	0.00
R035 On 06/08/2020	Bond Future	Sell	289	0.00
R035 On 06/08/2020	Bond Future	Buy	289	0.00
R035 On 06/08/2020	Bond Future	Sell	391	0.00
R035 On 06/08/2020	Bond Future	Buy	391	0.00
R035 On 06/08/2020	Bond Future	Sell	408	0.00
R035 On 06/08/2020	Bond Future	Buy	408	0.00
R035 On 06/08/2020	Bond Future	Sell	484	0.00
R035 On 06/08/2020	Bond Future	Buy	484	0.00
R035 On 06/08/2020	Bond Future	Sell	785	0.00
R035 On 06/08/2020	Bond Future	Buy	785	0.00
R035 On 06/08/2020	Bond Future	Sell	818	0.00
R035 On 06/08/2020	Bond Future	Buy	818	0.00
R035 On 06/08/2020	Bond Future	Buy	1,158	0.00
R035 On 06/08/2020	Bond Future	Sell	1,158	0.00
R035 On 06/08/2020	Bond Future	Sell	1,520	0.00
R035 On 06/08/2020	Bond Future	Buy	1,520	0.00
R035 On 06/08/2020	Bond Future	Sell	1,522	0.00
R035 On 06/08/2020	Bond Future	Buy	1,522	0.00
R035 On 06/08/2020	Bond Future	Sell	1,970	0.00
R035 On 06/08/2020	Bond Future	Buy	1,970	0.00
R035 On 06/08/2020	Bond Future	Sell	3,490	0.00
R035 On 06/08/2020	Bond Future	Buy	3,490	0.00
R035 On 06/08/2020	Bond Future	Buy	3,849	0.00
R035 On 06/08/2020	Bond Future	Sell	3,849	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2037 Bond Future					
2037 On 06/08/2020			Sell	365	0.00
2037 On 06/08/2020			Sell	365	0.00
2037 On 06/08/2020			Buy	365	0.00
2037 On 06/08/2020			Buy	365	0.00
2037 On 06/08/2020			Sell	365	0.00
2037 On 06/08/2020			Buy	365	0.00
2037 On 06/08/2020			Sell	365	0.00
2037 On 06/08/2020			Buy	365	0.00
R2044 Bond Future					
2044 On 06/08/2020			Buy	2	0.00
2044 On 06/08/2020			Sell	2	0.00
2044 On 06/08/2020			Buy	2	0.00
2044 On 06/08/2020			Sell	2	0.00
2044 On 06/08/2020			Sell	2	0.00
2044 On 06/08/2020			Buy	2	0.00
2044 On 06/08/2020			Buy	2	0.00
2044 On 06/08/2020			Sell	2	0.00
R2048 Bond Future					
R248 On 06/08/2020			Sell	20	0.00
R248 On 06/08/2020			Buy	20	0.00
R248 On 06/08/2020			Sell	22	0.00
R248 On 06/08/2020			Buy	22	0.00
R248 On 06/08/2020			Buy	22	0.00
R248 On 06/08/2020			Sell	22	0.00
R248 On 06/08/2020			Buy	22	0.00
R248 On 06/08/2020			Sell	22	0.00
R248 On 06/08/2020			Sell	22	0.00
R248 On 06/08/2020			Buy	22	0.00
R248 On 06/08/2020			Sell	60	0.00
R248 On 06/08/2020			Buy	60	0.00
R248 On 06/08/2020			Sell	80	0.00
R248 On 06/08/2020			Buy	80	0.00
R248 On 06/08/2020			Sell	80	0.00
R248 On 06/08/2020			Buy	80	0.00

R214 Bond Future

R214 On 06/08/2020	Bond Future	Sell	161	0.00
R214 On 06/08/2020	Bond Future	Buy	161	0.00
R214 On 06/08/2020	Bond Future	Buy	161	0.00
R214 On 06/08/2020	Bond Future	Sell	161	0.00
R214 On 06/08/2020	Bond Future	Sell	161	0.00
R214 On 06/08/2020	Bond Future	Buy	161	0.00
R214 On 06/08/2020	Bond Future	Sell	161	0.00
R214 On 06/08/2020	Bond Future	Buy	161	0.00

Grand Total for Daily Detailed Turnover:**44,152****0.00**