



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 : 21/05/2020

TO DATE : 21/05/2020

Contract

Strike

C/P

Buy/Sell

No. of Contracts

R186 Bond Future

R186 On 06/08/2020	Bond Future		Buy	1	0.00
R186 On 06/08/2020	Bond Future		Sell	1	0.00
R186 On 06/08/2020	Bond Future		Buy	4	0.00
R186 On 06/08/2020	Bond Future		Sell	4	0.00
R186 On 06/08/2020	Bond Future		Buy	5	0.00
R186 On 06/08/2020	Bond Future		Sell	5	0.00
R186 On 06/08/2020	Bond Future		Buy	6	0.00
R186 On 06/08/2020	Bond Future		Sell	6	0.00
R186 On 06/08/2020	Bond Future		Buy	8	0.00
R186 On 06/08/2020	Bond Future		Sell	8	0.00
R186 On 06/08/2020	Bond Future		Buy	12	0.00
R186 On 06/08/2020	Bond Future		Sell	12	0.00
R186 On 06/08/2020	Bond Future		Buy	17	0.00

-

R186 On 06/08/2020	Bond Future	Sell	17	0.00
R186 On 06/08/2020	Bond Future	Buy	25	0.00
R186 On 06/08/2020	Bond Future	Sell	25	0.00
R186 On 06/08/2020	Bond Future	Buy	30	0.00
R186 On 06/08/2020	Bond Future	Sell	30	0.00
R186 On 06/08/2020	Bond Future	Buy	40	0.00
R186 On 06/08/2020	Bond Future	Sell	40	0.00
R186 On 06/08/2020	Bond Future	Buy	46	0.00
R186 On 06/08/2020	Bond Future	Sell	46	0.00
R186 On 06/08/2020	Bond Future	Buy	69	0.00
R186 On 06/08/2020	Bond Future	Sell	69	0.00
R186 On 06/08/2020	Bond Future	Buy	112	0.00
R186 On 06/08/2020	Bond Future	Sell	112	0.00
R186 On 06/08/2020	Bond Future	Buy	126	0.00
R186 On 06/08/2020	Bond Future	Sell	126	0.00
R186 On 06/08/2020	Bond Future	Buy	151	0.00
R186 On 06/08/2020	Bond Future	Sell	151	0.00
R186 On 06/08/2020	Bond Future	Buy	171	0.00
R186 On 06/08/2020	Bond Future	Sell	171	0.00
R186 On 06/08/2020	Bond Future	Buy	1,220	0.00
R186 On 06/08/2020	Bond Future	Sell	1,220	0.00
R186 On 06/08/2020	Bond Future	Sell	2,043	0.00
R186 On 06/08/2020	Bond Future	Buy	2,043	0.00

R2023 Bond Future

R023 On 06/08/2020	Bond Future	Buy	1	0.00
R023 On 06/08/2020	Bond Future	Sell	1	0.00
R023 On 06/08/2020	Bond Future	Buy	3	0.00
R023 On 06/08/2020	Bond Future	Sell	3	0.00
R023 On 06/08/2020	Bond Future	Buy	14	0.00
R023 On 06/08/2020	Bond Future	Sell	14	0.00
R023 On 06/08/2020	Bond Future	Buy	18	0.00
R023 On 06/08/2020	Bond Future	Sell	18	0.00
R023 On 06/08/2020	Bond Future	Buy	22	0.00
R023 On 06/08/2020	Bond Future	Sell	22	0.00
R023 On 06/08/2020	Bond Future	Buy	27	0.00
R023 On 06/08/2020	Bond Future	Sell	27	0.00
R023 On 06/08/2020	Bond Future	Buy	31	0.00
R023 On 06/08/2020	Bond Future	Sell	31	0.00
R023 On 06/08/2020	Bond Future	Buy	33	0.00
R023 On 06/08/2020	Bond Future	Sell	33	0.00
R023 On 06/08/2020	Bond Future	Buy	54	0.00
R023 On 06/08/2020	Bond Future	Sell	54	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 06/08/2020			Buy	57	0.00
R023 On 06/08/2020			Sell	57	0.00
R023 On 06/08/2020			Sell	73	0.00
R023 On 06/08/2020			Buy	73	0.00
R023 On 06/08/2020			Buy	94	0.00
R023 On 06/08/2020			Sell	94	0.00
R023 On 06/08/2020			Buy	337	0.00
R023 On 06/08/2020			Sell	337	0.00
R023 On 06/08/2020			Sell	504	0.00
R023 On 06/08/2020			Buy	504	0.00
R2030 Bond Future					
2030 On 06/08/2020			Buy	1	0.00
2030 On 06/08/2020			Sell	1	0.00
2030 On 06/08/2020			Buy	1	0.00
2030 On 06/08/2020			Sell	1	0.00
2030 On 06/08/2020			Buy	1	0.00
2030 On 06/08/2020			Sell	1	0.00
2030 On 06/08/2020			Buy	1	0.00
2030 On 06/08/2020			Sell	1	0.00
2030 On 06/08/2020			Buy	2	0.00
2030 On 06/08/2020			Sell	2	0.00
2030 On 06/08/2020			Buy	2	0.00
2030 On 06/08/2020			Sell	2	0.00
2030 On 06/08/2020			Buy	3	0.00
2030 On 06/08/2020			Sell	3	0.00
2030 On 06/08/2020			Buy	3	0.00
2030 On 06/08/2020			Sell	3	0.00
2030 On 06/08/2020			Buy	3	0.00
2030 On 06/08/2020			Sell	3	0.00
2030 On 06/08/2020			Buy	3	0.00
2030 On 06/08/2020			Sell	3	0.00
2030 On 06/08/2020			Buy	3	0.00
2030 On 06/08/2020			Sell	3	0.00
2030 On 06/08/2020			Buy	4	0.00
2030 On 06/08/2020			Sell	4	0.00
2030 On 06/08/2020			Buy	4	0.00

2030 On 06/08/2020	Bond Future	Sell	4	0.00
2030 On 06/08/2020	Bond Future	Buy	4	0.00
2030 On 06/08/2020	Bond Future	Sell	4	0.00
2030 On 06/08/2020	Bond Future	Buy	4	0.00
2030 On 06/08/2020	Bond Future	Sell	4	0.00
2030 On 06/08/2020	Bond Future	Buy	5	0.00
2030 On 06/08/2020	Bond Future	Sell	5	0.00
2030 On 06/08/2020	Bond Future	Buy	5	0.00
2030 On 06/08/2020	Bond Future	Sell	5	0.00
2030 On 06/08/2020	Bond Future	Buy	6	0.00
2030 On 06/08/2020	Bond Future	Sell	6	0.00
2030 On 06/08/2020	Bond Future	Buy	6	0.00
2030 On 06/08/2020	Bond Future	Sell	6	0.00
2030 On 06/08/2020	Bond Future	Buy	6	0.00
2030 On 06/08/2020	Bond Future	Sell	6	0.00
2030 On 06/08/2020	Bond Future	Buy	6	0.00
2030 On 06/08/2020	Bond Future	Sell	6	0.00
2030 On 06/08/2020	Bond Future	Buy	6	0.00
2030 On 06/08/2020	Bond Future	Sell	6	0.00
2030 On 06/08/2020	Bond Future	Buy	6	0.00
2030 On 06/08/2020	Bond Future	Sell	6	0.00
2030 On 06/08/2020	Bond Future	Buy	7	0.00
2030 On 06/08/2020	Bond Future	Sell	7	0.00
2030 On 06/08/2020	Bond Future	Buy	7	0.00
2030 On 06/08/2020	Bond Future	Sell	7	0.00
2030 On 06/08/2020	Bond Future	Buy	8	0.00
2030 On 06/08/2020	Bond Future	Sell	8	0.00
2030 On 06/08/2020	Bond Future	Buy	9	0.00
2030 On 06/08/2020	Bond Future	Sell	9	0.00
2030 On 06/08/2020	Bond Future	Buy	11	0.00
2030 On 06/08/2020	Bond Future	Sell	11	0.00
2030 On 06/08/2020	Bond Future	Buy	12	0.00
2030 On 06/08/2020	Bond Future	Sell	12	0.00
2030 On 06/08/2020	Bond Future	Buy	12	0.00
2030 On 06/08/2020	Bond Future	Sell	12	0.00
2030 On 06/08/2020	Bond Future	Buy	14	0.00
2030 On 06/08/2020	Bond Future	Sell	14	0.00
2030 On 06/08/2020	Bond Future	Buy	14	0.00
2030 On 06/08/2020	Bond Future	Sell	14	0.00
2030 On 06/08/2020	Bond Future	Buy	15	0.00
2030 On 06/08/2020	Bond Future	Sell	15	0.00
2030 On 06/08/2020	Bond Future	Buy	16	0.00
2030 On 06/08/2020	Bond Future	Sell	16	0.00
2030 On 06/08/2020	Bond Future	Buy	18	0.00
2030 On 06/08/2020	Bond Future	Sell	18	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/08/2020			Buy	18	0.00
2030 On 06/08/2020			Sell	18	0.00
2030 On 06/08/2020			Buy	23	0.00
2030 On 06/08/2020			Sell	23	0.00
2030 On 06/08/2020			Buy	25	0.00
2030 On 06/08/2020			Sell	25	0.00
2030 On 06/08/2020			Buy	42	0.00
2030 On 06/08/2020			Sell	42	0.00
2030 On 06/08/2020			Buy	44	0.00
2030 On 06/08/2020			Sell	44	0.00
2030 On 06/08/2020			Buy	48	0.00
2030 On 06/08/2020			Sell	48	0.00
2030 On 06/08/2020			Buy	61	0.00
2030 On 06/08/2020			Sell	61	0.00
2030 On 06/08/2020			Buy	89	0.00
2030 On 06/08/2020			Sell	89	0.00
2030 On 06/08/2020			Buy	89	0.00
2030 On 06/08/2020			Sell	89	0.00
2030 On 06/08/2020			Buy	318	0.00
2030 On 06/08/2020			Sell	318	0.00
2030 On 06/08/2020			Buy	804	0.00
2030 On 06/08/2020			Sell	804	0.00
R2032 Bond Future					
2032 On 06/08/2020			Buy	40	0.00
2032 On 06/08/2020			Sell	40	0.00
2032 On 06/08/2020			Buy	280	0.00
2032 On 06/08/2020			Sell	280	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	366	0.00
2032 On 06/08/2020			Sell	366	0.00
2032 On 06/08/2020			Sell	1,455	0.00
2032 On 06/08/2020			Buy	1,455	0.00
2032 On 06/08/2020			Buy	1,455	0.00
2032 On 06/08/2020			Sell	1,455	0.00
2032 On 06/08/2020			Buy	1,514	0.00
2032 On 06/08/2020			Sell	1,514	0.00

R2035 Bond Future

R035 On 06/08/2020	Bond Future	Sell	2	0.00
R035 On 06/08/2020	Bond Future	Buy	2	0.00
R035 On 06/08/2020	Bond Future	Sell	5	0.00
R035 On 06/08/2020	Bond Future	Buy	5	0.00
R035 On 06/08/2020	Bond Future	Sell	7	0.00
R035 On 06/08/2020	Bond Future	Buy	7	0.00
R035 On 06/08/2020	Bond Future	Sell	8	0.00
R035 On 06/08/2020	Bond Future	Buy	8	0.00
R035 On 06/08/2020	Bond Future	Sell	11	0.00
R035 On 06/08/2020	Bond Future	Buy	11	0.00
R035 On 06/08/2020	Bond Future	Sell	16	0.00
R035 On 06/08/2020	Bond Future	Buy	16	0.00
R035 On 06/08/2020	Bond Future	Sell	23	0.00
R035 On 06/08/2020	Bond Future	Buy	23	0.00
R035 On 06/08/2020	Bond Future	Sell	34	0.00
R035 On 06/08/2020	Bond Future	Buy	34	0.00
R035 On 06/08/2020	Bond Future	Sell	41	0.00
R035 On 06/08/2020	Bond Future	Buy	41	0.00
R035 On 06/08/2020	Bond Future	Sell	54	0.00
R035 On 06/08/2020	Bond Future	Buy	54	0.00
R035 On 06/08/2020	Bond Future	Buy	62	0.00
R035 On 06/08/2020	Bond Future	Sell	62	0.00
R035 On 06/08/2020	Bond Future	Sell	71	0.00
R035 On 06/08/2020	Bond Future	Buy	71	0.00
R035 On 06/08/2020	Bond Future	Sell	93	0.00
R035 On 06/08/2020	Bond Future	Buy	93	0.00
R035 On 06/08/2020	Bond Future	Sell	151	0.00
R035 On 06/08/2020	Bond Future	Buy	151	0.00
R035 On 06/08/2020	Bond Future	Sell	167	0.00
R035 On 06/08/2020	Bond Future	Buy	167	0.00
R035 On 06/08/2020	Bond Future	Sell	171	0.00
R035 On 06/08/2020	Bond Future	Buy	171	0.00
R035 On 06/08/2020	Bond Future	Sell	205	0.00
R035 On 06/08/2020	Bond Future	Buy	205	0.00
R035 On 06/08/2020	Bond Future	Sell	232	0.00
R035 On 06/08/2020	Bond Future	Buy	232	0.00
R035 On 06/08/2020	Bond Future	Buy	700	0.00
R035 On 06/08/2020	Bond Future	Sell	700	0.00
R035 On 06/08/2020	Bond Future	Buy	700	0.00
R035 On 06/08/2020	Bond Future	Sell	700	0.00
R035 On 06/08/2020	Bond Future	Sell	1,650	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/08/2020			Buy	1,650	0.00
R035 On 06/08/2020			Buy	3,003	0.00
R035 On 06/08/2020			Sell	3,003	0.00
R2037 Bond Future					
2037 On 06/08/2020			Sell	38	0.00
2037 On 06/08/2020			Buy	38	0.00
2037 On 06/08/2020			Buy	60	0.00
2037 On 06/08/2020			Sell	60	0.00
2037 On 06/08/2020			Buy	60	0.00
2037 On 06/08/2020			Sell	60	0.00
2037 On 06/08/2020			Sell	269	0.00
2037 On 06/08/2020			Buy	269	0.00
2037 On 06/08/2020			Sell	275	0.00
2037 On 06/08/2020			Buy	275	0.00
2037 On 06/08/2020			Sell	352	0.00
2037 On 06/08/2020			Buy	352	0.00
2037 On 06/08/2020			Sell	1,455	0.00
2037 On 06/08/2020			Buy	1,455	0.00
2037 On 06/08/2020			Buy	1,455	0.00
2037 On 06/08/2020			Sell	1,455	0.00
2037 On 06/08/2020			Buy	1,514	0.00
2037 On 06/08/2020			Sell	1,514	0.00
2037 On 06/08/2020			Sell	1,514	0.00
2037 On 06/08/2020			Buy	1,514	0.00
R2040 Bond Future					
2040 On 06/08/2020			Sell	2	0.00
2040 On 06/08/2020			Buy	2	0.00
2040 On 06/08/2020			Sell	5	0.00
2040 On 06/08/2020			Buy	5	0.00
2040 On 06/08/2020			Sell	8	0.00
2040 On 06/08/2020			Buy	8	0.00
2040 On 06/08/2020			Sell	17	0.00
2040 On 06/08/2020			Buy	17	0.00
2040 On 06/08/2020			Sell	19	0.00
2040 On 06/08/2020			Buy	19	0.00
2040 On 06/08/2020			Sell	24	0.00
2040 On 06/08/2020			Buy	24	0.00

2040 On 06/08/2020	Bond Future	Sell	57	0.00
2040 On 06/08/2020	Bond Future	Buy	57	0.00
2040 On 06/08/2020	Bond Future	Sell	65	0.00
2040 On 06/08/2020	Bond Future	Buy	65	0.00
2040 On 06/08/2020	Bond Future	Sell	118	0.00
2040 On 06/08/2020	Bond Future	Buy	118	0.00
2040 On 06/08/2020	Bond Future	Sell	158	0.00
2040 On 06/08/2020	Bond Future	Buy	158	0.00
2040 On 06/08/2020	Bond Future	Sell	195	0.00
2040 On 06/08/2020	Bond Future	Buy	195	0.00
2040 On 06/08/2020	Bond Future	Sell	214	0.00
2040 On 06/08/2020	Bond Future	Buy	214	0.00
2040 On 06/08/2020	Bond Future	Sell	242	0.00
2040 On 06/08/2020	Bond Future	Buy	242	0.00
2040 On 06/08/2020	Bond Future	Sell	279	0.00
2040 On 06/08/2020	Bond Future	Buy	279	0.00
2040 On 06/08/2020	Bond Future	Sell	420	0.00
2040 On 06/08/2020	Bond Future	Buy	420	0.00
2040 On 06/08/2020	Bond Future	Sell	639	0.00
2040 On 06/08/2020	Bond Future	Buy	639	0.00
2040 On 06/08/2020	Bond Future	Buy	1,729	0.00
2040 On 06/08/2020	Bond Future	Sell	1,729	0.00
2040 On 06/08/2020	Bond Future	Sell	1,888	0.00
2040 On 06/08/2020	Bond Future	Buy	1,888	0.00
2040 On 06/08/2020	Bond Future	Buy	6,079	0.00
2040 On 06/08/2020	Bond Future	Sell	6,079	0.00

R2044 Bond Future

2044 On 06/08/2020	Bond Future	Buy	60	0.00
2044 On 06/08/2020	Bond Future	Sell	60	0.00
2044 On 06/08/2020	Bond Future	Buy	60	0.00
2044 On 06/08/2020	Bond Future	Sell	60	0.00

R2048 Bond Future

R248 On 06/08/2020	Bond Future	Buy	2	0.00
R248 On 06/08/2020	Bond Future	Sell	2	0.00
R248 On 06/08/2020	Bond Future	Buy	6	0.00
R248 On 06/08/2020	Bond Future	Sell	6	0.00
R248 On 06/08/2020	Bond Future	Buy	8	0.00
R248 On 06/08/2020	Bond Future	Sell	8	0.00
R248 On 06/08/2020	Bond Future	Buy	18	0.00
R248 On 06/08/2020	Bond Future	Sell	18	0.00
R248 On 06/08/2020	Bond Future	Buy	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 06/08/2020	Bond Future		Sell	20	0.00
R248 On 06/08/2020	Bond Future		Buy	26	0.00
R248 On 06/08/2020	Bond Future		Sell	26	0.00
R248 On 06/08/2020	Bond Future		Buy	60	0.00
R248 On 06/08/2020	Bond Future		Sell	60	0.00
R248 On 06/08/2020	Bond Future		Buy	68	0.00
R248 On 06/08/2020	Bond Future		Sell	68	0.00
R248 On 06/08/2020	Bond Future		Buy	167	0.00
R248 On 06/08/2020	Bond Future		Sell	167	0.00
R248 On 06/08/2020	Bond Future		Buy	180	0.00
R248 On 06/08/2020	Bond Future		Sell	180	0.00
R248 On 06/08/2020	Bond Future		Buy	206	0.00
R248 On 06/08/2020	Bond Future		Sell	206	0.00
R248 On 06/08/2020	Bond Future		Buy	226	0.00
R248 On 06/08/2020	Bond Future		Sell	226	0.00
R248 On 06/08/2020	Bond Future		Buy	255	0.00
R248 On 06/08/2020	Bond Future		Sell	255	0.00
R248 On 06/08/2020	Bond Future		Buy	337	0.00
R248 On 06/08/2020	Bond Future		Sell	337	0.00
R248 On 06/08/2020	Bond Future		Buy	996	0.00
R248 On 06/08/2020	Bond Future		Sell	996	0.00
R248 On 06/08/2020	Bond Future		Sell	2,575	0.00
R248 On 06/08/2020	Bond Future		Buy	2,575	0.00
Grand Total for Daily Detailed Turnover:				44,362	0.00