



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 : 25/05/2020

TO DATE : 25/05/2020

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

Govi Total Return Index

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		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	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	6	0.00
R186 On 06/08/2020	Bond Future		Sell	6	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	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	112	0.00
R186 On 06/08/2020	Bond Future	Sell	112	0.00
R186 On 06/08/2020	Bond Future	Buy	127	0.00
R186 On 06/08/2020	Bond Future	Sell	127	0.00
R186 On 06/08/2020	Bond Future	Buy	152	0.00
R186 On 06/08/2020	Bond Future	Sell	152	0.00
R186 On 06/08/2020	Bond Future	Buy	171	0.00
R186 On 06/08/2020	Bond Future	Sell	171	0.00

R2030 Bond Future

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	14	0.00
2030 On 06/08/2020	Bond Future	Sell	14	0.00
2030 On 06/08/2020	Bond Future	Buy	26	0.00
2030 On 06/08/2020	Bond Future	Sell	26	0.00
2030 On 06/08/2020	Bond Future	Buy	33	0.00
2030 On 06/08/2020	Bond Future	Sell	33	0.00
2030 On 06/08/2020	Bond Future	Buy	45	0.00
2030 On 06/08/2020	Bond Future	Sell	45	0.00
2030 On 06/08/2020	Bond Future	Buy	49	0.00
2030 On 06/08/2020	Bond Future	Sell	49	0.00
2030 On 06/08/2020	Bond Future	Buy	77	0.00
2030 On 06/08/2020	Bond Future	Sell	77	0.00
2030 On 06/08/2020	Bond Future	Buy	125	0.00
2030 On 06/08/2020	Bond Future	Sell	125	0.00
2030 On 06/08/2020	Bond Future	Buy	142	0.00
2030 On 06/08/2020	Bond Future	Sell	142	0.00
2030 On 06/08/2020	Bond Future	Buy	155	0.00
2030 On 06/08/2020	Bond Future	Sell	155	0.00
2030 On 06/08/2020	Bond Future	Buy	770	0.00
2030 On 06/08/2020	Bond Future	Sell	770	0.00
2030 On 06/08/2020	Bond Future	Buy	960	0.00
2030 On 06/08/2020	Bond Future	Sell	960	0.00
2030 On 06/08/2020	Bond Future	Buy	2,245	0.00
2030 On 06/08/2020	Bond Future	Sell	2,245	0.00

R2044 Bond Future

2044 On 06/08/2020	Bond Future	Sell	1	0.00
--------------------	-------------	------	---	------

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 06/08/2020			Buy	1	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			Buy	2	0.00
2044 On 06/08/2020			Sell	2	0.00
2044 On 06/08/2020			Buy	5	0.00
2044 On 06/08/2020			Sell	5	0.00
2044 On 06/08/2020			Buy	5	0.00
2044 On 06/08/2020			Sell	5	0.00
2044 On 06/08/2020			Sell	12	0.00
2044 On 06/08/2020			Buy	12	0.00
2044 On 06/08/2020			Buy	17	0.00
2044 On 06/08/2020			Sell	17	0.00
2044 On 06/08/2020			Sell	17	0.00
2044 On 06/08/2020			Buy	17	0.00
2044 On 06/08/2020			Sell	220	0.00
2044 On 06/08/2020			Buy	220	0.00
R209 Bond Future					
R209 On 06/08/2020			Buy	15	0.00
R209 On 06/08/2020			Sell	15	0.00
R209 On 06/08/2020			Buy	16	0.00
R209 On 06/08/2020			Sell	16	0.00
Grand Total for Daily Detailed Turnover:				5,672	0.00