



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 : 07/08/2020

TO DATE : 07/08/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 05/11/2020	Bond Future		Sell	10	0.00
R186 On 05/11/2020	Bond Future		Buy	10	0.00
R186 On 05/11/2020	Bond Future		Sell	10	0.00
R186 On 05/11/2020	Bond Future		Buy	10	0.00
R2030 Bond Future					
2030 On 05/11/2020	Bond Future		Sell	2	0.00
2030 On 05/11/2020	Bond Future		Buy	2	0.00
2030 On 05/11/2020	Bond Future		Sell	3	0.00
2030 On 05/11/2020	Bond Future		Buy	3	0.00
2030 On 05/11/2020	Bond Future		Buy	19	0.00
2030 On 05/11/2020	Bond Future		Sell	19	0.00
2030 On 05/11/2020	Bond Future		Buy	59	0.00

2030 On 05/11/2020	Bond Future	Sell	59	0.00
2030 On 05/11/2020	Bond Future	Sell	70	0.00
2030 On 05/11/2020	Bond Future	Buy	70	0.00
2030 On 05/11/2020	Bond Future	Buy	100	0.00
2030 On 05/11/2020	Bond Future	Sell	100	0.00
2030 On 05/11/2020	Bond Future	Sell	375	0.00
2030 On 05/11/2020	Bond Future	Buy	375	0.00
2030 On 05/11/2020	Bond Future	Sell	450	0.00
2030 On 05/11/2020	Bond Future	Buy	450	0.00
2030 On 05/11/2020	Bond Future	Buy	1,013	0.00
2030 On 05/11/2020	Bond Future	Sell	1,013	0.00
2030 On 05/11/2020	Bond Future	Buy	1,250	0.00
2030 On 05/11/2020	Bond Future	Sell	1,250	0.00
2030 On 05/11/2020	Bond Future	Buy	2,441	0.00
2030 On 05/11/2020	Bond Future	Sell	2,441	0.00

R2035 Bond Future

R035 On 05/11/2020	Bond Future	Buy	295	0.00
R035 On 05/11/2020	Bond Future	Sell	295	0.00

R2044 Bond Future

2044 On 05/11/2020	Bond Future	Buy	755	0.00
2044 On 05/11/2020	Bond Future	Sell	755	0.00
2044 On 05/11/2020	Bond Future	Buy	755	0.00
2044 On 05/11/2020	Bond Future	Sell	755	0.00

R2048 Bond Future

R248 On 05/11/2020	Bond Future	Sell	2	0.00
R248 On 05/11/2020	Bond Future	Buy	2	0.00
R248 On 05/11/2020	Bond Future	Sell	4	0.00
R248 On 05/11/2020	Bond Future	Buy	4	0.00
R248 On 05/11/2020	Bond Future	Sell	73	0.00
R248 On 05/11/2020	Bond Future	Buy	73	0.00
R248 On 05/11/2020	Bond Future	Sell	391	0.00
R248 On 05/11/2020	Bond Future	Buy	391	0.00
R248 On 05/11/2020	Bond Future	Buy	470	0.00
R248 On 05/11/2020	Bond Future	Sell	470	0.00
R248 On 05/11/2020	Bond Future	Sell	881	0.00
R248 On 05/11/2020	Bond Future	Buy	881	0.00
R248 On 05/11/2020	Bond Future	Sell	881	0.00
R248 On 05/11/2020	Bond Future	Buy	881	0.00

R210 Bond Future

R210 On 05/11/2020	Bond Future	Buy	500	0.00
R210 On 05/11/2020	Bond Future	Sell	500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Grand Total for Daily Detailed Turnover:				10,809	0.00
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