



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 : 31/08/2020

TO DATE : 31/08/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/11/2020	GOVI		Sell	1	0.00
GOVI On 05/11/2020	GOVI		Buy	1	0.00
GOVI On 05/11/2020	GOVI		Buy	1	0.00
GOVI On 05/11/2020	GOVI		Sell	1	0.00
Jibar Tradeable Future					
JBAF On 15/09/2021	Jibar Tradeable Future		Sell	30,000	0.00
JBAF On 15/09/2021	Jibar Tradeable Future		Buy	30,000	0.00
JBAF On 15/09/2021	Jibar Tradeable Future		Buy	30,000	0.00
JBAF On 15/09/2021	Jibar Tradeable Future		Sell	30,000	0.00
New Inflation Linked Index					
IGOV On 05/11/2020	Index Future		Sell	44	0.00

—

—

IGOV On 05/11/2020	Index Future			Buy	44	0.00
IGOV On 05/11/2020	Index Future			Buy	44	0.00
IGOV On 05/11/2020	Index Future			Sell	44	0.00

R186 Bond Future

R186 On 05/11/2020	Bond Future	7.84	Call	Buy	16	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	16	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	16	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	16	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	16	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	16	0.00

R202 Bond Future

R202 On 05/11/2020	Bond Future			Buy	55	0.00
R202 On 05/11/2020	Bond Future			Sell	55	0.00

R2023 Bond Future

R023 On 05/11/2020	Bond Future			Buy	421	0.00
R023 On 05/11/2020	Bond Future			Sell	421	0.00
R023 On 05/11/2020	Bond Future			Sell	421	0.00
R023 On 05/11/2020	Bond Future			Buy	421	0.00

R2030 Bond Future

2030 On 05/11/2020	Bond Future			Sell	6	0.00
2030 On 05/11/2020	Bond Future			Buy	6	0.00
2030 On 05/11/2020	Bond Future			Sell	6	0.00
2030 On 05/11/2020	Bond Future			Buy	6	0.00
2030 On 05/11/2020	Bond Future			Sell	10	0.00
2030 On 05/11/2020	Bond Future			Buy	10	0.00
2030 On 05/11/2020	Bond Future			Sell	10	0.00
2030 On 05/11/2020	Bond Future			Buy	10	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Buy	17	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Sell	17	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Buy	17	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Sell	17	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Buy	17	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Sell	17	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	32	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	32	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	32	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	32	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	32	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	32	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/11/2020			Sell	35	0.00
2030 On 05/11/2020			Buy	35	0.00
2030 On 05/11/2020			Sell	35	0.00
2030 On 05/11/2020			Buy	35	0.00
2030 On 05/11/2020			Sell	45	0.00
2030 On 05/11/2020			Buy	45	0.00
2030 On 05/11/2020			Sell	45	0.00
2030 On 05/11/2020			Buy	45	0.00
2030 On 05/11/2020			Sell	47	0.00
2030 On 05/11/2020			Buy	47	0.00
2030 On 05/11/2020			Sell	47	0.00
2030 On 05/11/2020			Buy	47	0.00
2030 On 05/11/2020			Sell	85	0.00
2030 On 05/11/2020			Buy	85	0.00
2030 On 05/11/2020			Sell	85	0.00
2030 On 05/11/2020			Buy	85	0.00
2030 On 05/11/2020			Sell	222	0.00
2030 On 05/11/2020			Buy	222	0.00
2030 On 05/11/2020			Sell	222	0.00
2030 On 05/11/2020			Buy	222	0.00
2030 On 05/11/2020			Sell	384	0.00
2030 On 05/11/2020			Buy	384	0.00
2030 On 05/11/2020			Sell	384	0.00
2030 On 05/11/2020			Buy	384	0.00
2030 On 05/11/2020			Buy	834	0.00
2030 On 05/11/2020			Sell	834	0.00
2030 On 05/11/2020			Sell	834	0.00
2030 On 05/11/2020			Buy	834	0.00
R2035 Bond Future					
R035 On 05/11/2020			Buy	1	0.00
R035 On 05/11/2020			Sell	1	0.00
R035 On 05/11/2020			Buy	31	0.00
R035 On 05/11/2020			Sell	31	0.00
R035 On 05/11/2020			Sell	32	0.00
R035 On 05/11/2020			Buy	32	0.00
Grand Total for Daily Detailed Turnover:				64,582	0.00