



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/10/2020

TO DATE : 12/10/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 05/11/2020	GOVI		Buy	1	0.00
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		Sell	1	0.00
<b>R2023 Bond Future</b>					
R023 On 05/11/2020	Bond Future		Sell	79	0.00
R023 On 05/11/2020	Bond Future		Buy	79	0.00
R023 On 05/11/2020	Bond Future		Sell	79	0.00
R023 On 05/11/2020	Bond Future		Buy	79	0.00
<b>R2030 Bond Future</b>					
2030 On 05/11/2020	Bond Future		Sell	400	0.00

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2030 On 05/11/2020	Bond Future	Buy	400	0.00
2030 On 05/11/2020	Bond Future	Buy	400	0.00
2030 On 05/11/2020	Bond Future	Sell	400	0.00

**R2037 Bond Future**

2037 On 05/11/2020	Bond Future	Buy	1	0.00
2037 On 05/11/2020	Bond Future	Sell	1	0.00
2037 On 05/11/2020	Bond Future	Buy	1	0.00
2037 On 05/11/2020	Bond Future	Sell	1	0.00
2037 On 05/11/2020	Bond Future	Buy	1	0.00
2037 On 05/11/2020	Bond Future	Sell	1	0.00
2037 On 05/11/2020	Bond Future	Buy	4	0.00
2037 On 05/11/2020	Bond Future	Sell	4	0.00
2037 On 05/11/2020	Bond Future	Buy	15	0.00
2037 On 05/11/2020	Bond Future	Sell	15	0.00
2037 On 05/11/2020	Bond Future	Buy	53	0.00
2037 On 05/11/2020	Bond Future	Sell	53	0.00
2037 On 05/11/2020	Bond Future	Sell	471	0.00
2037 On 05/11/2020	Bond Future	Buy	471	0.00
2037 On 05/11/2020	Bond Future	Buy	474	0.00
2037 On 05/11/2020	Bond Future	Sell	474	0.00

**R2040 Bond Future**

2040 On 05/11/2020	Bond Future	Buy	1	0.00
2040 On 05/11/2020	Bond Future	Sell	1	0.00
2040 On 05/11/2020	Bond Future	Buy	1	0.00
2040 On 05/11/2020	Bond Future	Sell	1	0.00
2040 On 05/11/2020	Bond Future	Buy	1	0.00
2040 On 05/11/2020	Bond Future	Sell	1	0.00
2040 On 05/11/2020	Bond Future	Buy	2	0.00
2040 On 05/11/2020	Bond Future	Sell	2	0.00
2040 On 05/11/2020	Bond Future	Buy	8	0.00
2040 On 05/11/2020	Bond Future	Sell	8	0.00
2040 On 05/11/2020	Bond Future	Buy	79	0.00
2040 On 05/11/2020	Bond Future	Sell	79	0.00
2040 On 05/11/2020	Bond Future	Sell	156	0.00
2040 On 05/11/2020	Bond Future	Buy	156	0.00

**R2048 Bond Future**

R248 On 05/11/2020	Bond Future	Buy	200	0.00
R248 On 05/11/2020	Bond Future	Sell	200	0.00
R248 On 05/11/2020	Bond Future	Sell	200	0.00
R248 On 05/11/2020	Bond Future	Buy	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 05/11/2020			Sell	225	0.00
R248 On 05/11/2020			Buy	225	0.00
R248 On 05/11/2020			Buy	274	0.00
R248 On 05/11/2020			Sell	274	0.00
R248 On 05/11/2020			Buy	499	0.00
R248 On 05/11/2020			Sell	499	0.00
<b>R209 Bond Future</b>					
R209 On 05/11/2020			Sell	11	0.00
R209 On 05/11/2020			Buy	11	0.00
R209 On 05/11/2020			Sell	12	0.00
R209 On 05/11/2020			Buy	12	0.00
R209 On 05/11/2020			Sell	17	0.00
R209 On 05/11/2020			Buy	17	0.00
R209 On 05/11/2020			Sell	17	0.00
R209 On 05/11/2020			Buy	17	0.00
R209 On 05/11/2020			Sell	33	0.00
R209 On 05/11/2020			Buy	33	0.00
R209 On 05/11/2020			Sell	40	0.00
R209 On 05/11/2020			Buy	40	0.00
R209 On 05/11/2020			Sell	59	0.00
R209 On 05/11/2020			Buy	59	0.00
R209 On 05/11/2020			Sell	71	0.00
R209 On 05/11/2020			Buy	71	0.00
R209 On 05/11/2020			Buy	260	0.00
R209 On 05/11/2020			Sell	260	0.00
<b>R214 Bond Future</b>					
R214 On 05/11/2020			Buy	1	0.00
R214 On 05/11/2020			Sell	1	0.00
R214 On 05/11/2020			Buy	1	0.00
R214 On 05/11/2020			Sell	1	0.00
R214 On 05/11/2020			Buy	1	0.00
R214 On 05/11/2020			Sell	1	0.00
R214 On 05/11/2020			Buy	2	0.00
R214 On 05/11/2020			Sell	2	0.00
R214 On 05/11/2020			Buy	10	0.00
R214 On 05/11/2020			Sell	10	0.00
R214 On 05/11/2020			Buy	93	0.00

R214 On 05/11/2020	Bond Future	Sell	93	0.00
R214 On 05/11/2020	Bond Future	Sell	145	0.00
R214 On 05/11/2020	Bond Future	Buy	145	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>4,399</b>	<b>0.00</b>