



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 : 13/10/2020

TO DATE : 13/10/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
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		Sell	10	0.00
R186 On 05/11/2020	Bond Future		Buy	10	0.00
R186 On 05/11/2020	Bond Future		Sell	39	0.00
R186 On 05/11/2020	Bond Future		Buy	39	0.00
R186 On 05/11/2020	Bond Future		Sell	39	0.00
R186 On 05/11/2020	Bond Future		Buy	39	0.00
R2032 Bond Future					
2032 On 05/11/2020	Bond Future		Buy	14	0.00
2032 On 05/11/2020	Bond Future		Sell	14	0.00

—

R2035 Bond Future

R035 On 05/11/2020	Bond Future	Sell	7	0.00
R035 On 05/11/2020	Bond Future	Buy	7	0.00

R2037 Bond Future

2037 On 05/11/2020	Bond Future	Buy	15	0.00
2037 On 05/11/2020	Bond Future	Sell	15	0.00

R2040 Bond Future

2040 On 05/11/2020	Bond Future	Sell	8	0.00
2040 On 05/11/2020	Bond Future	Buy	8	0.00

R2048 Bond Future

R248 On 05/11/2020	Bond Future	Sell	71	0.00
R248 On 05/11/2020	Bond Future	Buy	71	0.00

R214 Bond Future

R214 On 05/11/2020	Bond Future	Buy	1	0.00
R214 On 05/11/2020	Bond Future	Sell	1	0.00
R214 On 05/11/2020	Bond Future	Buy	9	0.00
R214 On 05/11/2020	Bond Future	Sell	9	0.00
R214 On 05/11/2020	Bond Future	Buy	2,020	0.00
R214 On 05/11/2020	Bond Future	Sell	2,020	0.00

Grand Total for Daily Detailed Turnover:**2,243 0.00**