



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 : 09/07/2020

TO DATE : 09/07/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2030 Bond Future</b>					
2030 On 06/08/2020			Sell	5	0.00
2030 On 06/08/2020			Buy	5	0.00
<b>R2032 Bond Future</b>					
2032 On 06/05/2021	10.33	Call	Sell	3	0.00
2032 On 06/05/2021	10.33	Call	Buy	3	0.00
2032 On 06/05/2021	12.57	Put	Buy	3	0.00
2032 On 06/05/2021	12.57	Put	Sell	3	0.00
2032 On 06/05/2021	10.33	Call	Sell	69	0.00
2032 On 06/05/2021	10.33	Call	Buy	69	0.00
2032 On 06/05/2021	12.57	Put	Buy	69	0.00
2032 On 06/05/2021	12.57	Put	Sell	69	0.00
2032 On 06/05/2021	10.33	Call	Sell	74	0.00

—

—

2032 On 06/05/2021	Bond Future	10.33	Call	Buy	74	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Buy	74	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Sell	74	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Sell	102	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Buy	102	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Buy	102	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Sell	102	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Sell	221	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Buy	221	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Buy	221	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Sell	221	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Sell	267	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Buy	267	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Buy	267	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Sell	267	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Buy	736	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Sell	736	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Sell	736	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Buy	736	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Buy	736	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Sell	736	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Buy	736	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Sell	736	0.00

**R2037 Bond Future**

2037 On 06/08/2020	Bond Future			Sell	2	0.00
2037 On 06/08/2020	Bond Future			Buy	2	0.00
2037 On 06/08/2020	Bond Future			Sell	5	0.00
2037 On 06/08/2020	Bond Future			Buy	5	0.00
2037 On 06/08/2020	Bond Future			Sell	8	0.00
2037 On 06/08/2020	Bond Future			Buy	8	0.00
2037 On 06/08/2020	Bond Future			Sell	9	0.00
2037 On 06/08/2020	Bond Future			Buy	9	0.00
2037 On 06/08/2020	Bond Future			Sell	10	0.00
2037 On 06/08/2020	Bond Future			Buy	10	0.00
2037 On 06/08/2020	Bond Future			Sell	10	0.00
2037 On 06/08/2020	Bond Future			Buy	10	0.00
2037 On 06/08/2020	Bond Future			Sell	14	0.00
2037 On 06/08/2020	Bond Future			Buy	14	0.00
2037 On 06/08/2020	Bond Future			Sell	22	0.00
2037 On 06/08/2020	Bond Future			Buy	22	0.00
2037 On 06/08/2020	Bond Future			Sell	108	0.00
2037 On 06/08/2020	Bond Future			Buy	108	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 06/08/2020			Sell	160	0.00
2037 On 06/08/2020			Buy	160	0.00
2037 On 06/08/2020			Sell	314	0.00
2037 On 06/08/2020			Buy	314	0.00
2037 On 06/08/2020			Buy	660	0.00
2037 On 06/08/2020			Sell	660	0.00
<b>R2044 Bond Future</b>					
2044 On 06/08/2020			Sell	1	0.00
2044 On 06/08/2020			Buy	1	0.00
2044 On 06/08/2020			Buy	1	0.00
2044 On 06/08/2020			Sell	1	0.00
2044 On 06/08/2020			Buy	4	0.00
2044 On 06/08/2020			Sell	4	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	6	0.00
2044 On 06/08/2020			Sell	6	0.00
2044 On 06/08/2020			Buy	6	0.00
2044 On 06/08/2020			Sell	6	0.00
2044 On 06/08/2020			Buy	10	0.00
2044 On 06/08/2020			Sell	10	0.00
2044 On 06/08/2020			Buy	11	0.00
2044 On 06/08/2020			Sell	11	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			Buy	111	0.00
2044 On 06/08/2020			Sell	111	0.00
2044 On 06/08/2020			Buy	165	0.00
2044 On 06/08/2020			Sell	165	0.00
2044 On 06/08/2020			Buy	321	0.00
2044 On 06/08/2020			Sell	321	0.00
2044 On 06/08/2020			Buy	657	0.00
2044 On 06/08/2020			Sell	657	0.00
<b>R2048 Bond Future</b>					
R248 On 06/08/2020			Buy	8	0.00
R248 On 06/08/2020			Sell	8	0.00

**Grand Total for Daily Detailed Turnover:**

**7,066**

**0.00**