



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 : 21/08/2020

TO DATE : 21/08/2020

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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**I2025 Bond Future**

2025 On 05/11/2020	Bond Future		Sell	7	0.00
2025 On 05/11/2020	Bond Future		Buy	7	0.00
2025 On 05/11/2020	Bond Future		Buy	7	0.00
2025 On 05/11/2020	Bond Future		Sell	7	0.00
2025 On 05/11/2020	Bond Future		Sell	20	0.00
2025 On 05/11/2020	Bond Future		Buy	20	0.00
2025 On 05/11/2020	Bond Future		Buy	20	0.00
2025 On 05/11/2020	Bond Future		Sell	20	0.00
2025 On 05/11/2020	Bond Future		Sell	149	0.00
2025 On 05/11/2020	Bond Future		Buy	149	0.00
2025 On 05/11/2020	Bond Future		Sell	149	0.00
2025 On 05/11/2020	Bond Future		Buy	149	0.00

**I2029 Bond Future**

2029 On 05/11/2020	Bond Future	Sell	25	0.00
2029 On 05/11/2020	Bond Future	Buy	25	0.00
2029 On 05/11/2020	Bond Future	Buy	25	0.00
2029 On 05/11/2020	Bond Future	Sell	25	0.00

**I2033 Bond Future**

2033 On 05/11/2020	Bond Future	Sell	87	0.00
2033 On 05/11/2020	Bond Future	Buy	87	0.00
2033 On 05/11/2020	Bond Future	Buy	87	0.00
2033 On 05/11/2020	Bond Future	Sell	87	0.00
2033 On 05/11/2020	Bond Future	Buy	98	0.00
2033 On 05/11/2020	Bond Future	Sell	98	0.00

**Jibar Tradeable Future**

JBAF On 16/09/2020	Jibar Tradeable Future	Buy	10,000	0.00
JBAF On 16/09/2020	Jibar Tradeable Future	Sell	10,000	0.00
JBAF On 16/09/2020	Jibar Tradeable Future	Buy	10,000	0.00
JBAF On 16/09/2020	Jibar Tradeable Future	Sell	10,000	0.00

**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	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	Buy	10	0.00
R186 On 05/11/2020	Bond Future	Sell	10	0.00
R186 On 05/11/2020	Bond Future	Buy	257	0.00
R186 On 05/11/2020	Bond Future	Sell	257	0.00
R186 On 05/11/2020	Bond Future	Sell	257	0.00
R186 On 05/11/2020	Bond Future	Buy	257	0.00

**R2030 Bond Future**

2030 On 05/11/2020	Bond Future	Sell	4	0.00
2030 On 05/11/2020	Bond Future	Buy	4	0.00
2030 On 05/11/2020	Bond Future	Sell	40	0.00
2030 On 05/11/2020	Bond Future	Buy	40	0.00
2030 On 05/11/2020	Bond Future	Sell	64	0.00
2030 On 05/11/2020	Bond Future	Buy	64	0.00
2030 On 05/11/2020	Bond Future	Buy	64	0.00
2030 On 05/11/2020	Bond Future	Sell	64	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/11/2020	Bond Future		Sell	115	0.00
2030 On 05/11/2020	Bond Future		Buy	115	0.00
2030 On 05/11/2020	Bond Future		Sell	159	0.00
2030 On 05/11/2020	Bond Future		Buy	159	0.00
<b>R2032 Bond Future</b>					
2032 On 05/11/2020	Bond Future		Sell	4	0.00
2032 On 05/11/2020	Bond Future		Buy	4	0.00
2032 On 05/11/2020	Bond Future		Sell	4	0.00
2032 On 05/11/2020	Bond Future		Buy	4	0.00
2032 On 05/11/2020	Bond Future		Buy	150	0.00
2032 On 05/11/2020	Bond Future		Sell	150	0.00
2032 On 05/11/2020	Bond Future		Buy	150	0.00
2032 On 05/11/2020	Bond Future		Sell	150	0.00
<b>R2035 Bond Future</b>					
R035 On 05/11/2020	Bond Future		Buy	1	0.00
R035 On 05/11/2020	Bond Future		Sell	1	0.00
R035 On 05/11/2020	Bond Future		Buy	4	0.00
R035 On 05/11/2020	Bond Future		Sell	4	0.00
R035 On 05/11/2020	Bond Future		Buy	18	0.00
R035 On 05/11/2020	Bond Future		Sell	18	0.00
R035 On 05/11/2020	Bond Future		Sell	23	0.00
R035 On 05/11/2020	Bond Future		Buy	23	0.00
R035 On 05/11/2020	Bond Future		Sell	23	0.00
R035 On 05/11/2020	Bond Future		Buy	23	0.00
R035 On 05/11/2020	Bond Future		Sell	38	0.00
R035 On 05/11/2020	Bond Future		Buy	38	0.00
R035 On 05/11/2020	Bond Future		Buy	38	0.00
R035 On 05/11/2020	Bond Future		Sell	38	0.00
R035 On 05/11/2020	Bond Future		Sell	1,116	0.00
R035 On 05/11/2020	Bond Future		Buy	1,116	0.00
<b>R2037 Bond Future</b>					
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	70	0.00
2037 On 05/11/2020	Bond Future		Sell	70	0.00
2037 On 05/11/2020	Bond Future		Sell	85	0.00
2037 On 05/11/2020	Bond Future		Buy	85	0.00

2037 On 05/11/2020	Bond Future	Buy	85	0.00
2037 On 05/11/2020	Bond Future	Sell	85	0.00
2037 On 05/11/2020	Bond Future	Sell	283	0.00
2037 On 05/11/2020	Bond Future	Buy	283	0.00
2037 On 05/11/2020	Bond Future	Buy	283	0.00
2037 On 05/11/2020	Bond Future	Sell	283	0.00

**R2040 Bond Future**

2040 On 05/11/2020	Bond Future	Sell	11	0.00
2040 On 05/11/2020	Bond Future	Buy	11	0.00
2040 On 05/11/2020	Bond Future	Sell	11	0.00
2040 On 05/11/2020	Bond Future	Buy	11	0.00
2040 On 05/11/2020	Bond Future	Buy	15	0.00
2040 On 05/11/2020	Bond Future	Sell	15	0.00
2040 On 05/11/2020	Bond Future	Buy	41	0.00
2040 On 05/11/2020	Bond Future	Sell	41	0.00
2040 On 05/11/2020	Bond Future	Buy	50	0.00
2040 On 05/11/2020	Bond Future	Sell	50	0.00
2040 On 05/11/2020	Bond Future	Sell	106	0.00
2040 On 05/11/2020	Bond Future	Buy	106	0.00
2040 On 05/11/2020	Bond Future	Buy	106	0.00
2040 On 05/11/2020	Bond Future	Sell	106	0.00
2040 On 05/11/2020	Bond Future	Buy	111	0.00
2040 On 05/11/2020	Bond Future	Sell	111	0.00
2040 On 05/11/2020	Bond Future	Sell	111	0.00
2040 On 05/11/2020	Bond Future	Buy	111	0.00

**R2044 Bond Future**

2044 On 05/11/2020	Bond Future	Buy	15	0.00
2044 On 05/11/2020	Bond Future	Sell	15	0.00
2044 On 05/11/2020	Bond Future	Buy	69	0.00
2044 On 05/11/2020	Bond Future	Sell	69	0.00
2044 On 05/11/2020	Bond Future	Sell	84	0.00
2044 On 05/11/2020	Bond Future	Buy	84	0.00
2044 On 05/11/2020	Bond Future	Sell	84	0.00
2044 On 05/11/2020	Bond Future	Buy	84	0.00
2044 On 05/11/2020	Bond Future	Buy	108	0.00
2044 On 05/11/2020	Bond Future	Sell	108	0.00
2044 On 05/11/2020	Bond Future	Sell	108	0.00
2044 On 05/11/2020	Bond Future	Buy	108	0.00
2044 On 05/11/2020	Bond Future	Sell	277	0.00
2044 On 05/11/2020	Bond Future	Buy	277	0.00
2044 On 05/11/2020	Bond Future	Buy	277	0.00
2044 On 05/11/2020	Bond Future	Sell	277	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
<b>R2048 Bond Future</b>					
R248 On 05/11/2020	Bond Future		Sell	20	0.00
R248 On 05/11/2020	Bond Future		Buy	20	0.00
R248 On 05/11/2020	Bond Future		Buy	20	0.00
R248 On 05/11/2020	Bond Future		Sell	20	0.00
R248 On 05/11/2020	Bond Future		Buy	36	0.00
R248 On 05/11/2020	Bond Future		Sell	36	0.00
R248 On 05/11/2020	Bond Future		Sell	36	0.00
R248 On 05/11/2020	Bond Future		Buy	36	0.00
<b>R210 Bond Future</b>					
R210 On 05/11/2020	Bond Future		Sell	15	0.00
R210 On 05/11/2020	Bond Future		Sell	15	0.00
R210 On 05/11/2020	Bond Future		Buy	15	0.00
R210 On 05/11/2020	Bond Future		Buy	15	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>25,790</b>	<b>0.00</b>