



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 : 06/10/2020

TO DATE : 06/10/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 05/11/2020			Sell	5	0.00
2025 On 05/11/2020			Buy	5	0.00
<b>I2029 Bond Future</b>					
2029 On 05/11/2020			Buy	12	0.00
2029 On 05/11/2020			Sell	12	0.00
<b>I2038 Bond Future</b>					
2038 On 05/11/2020			Sell	3	0.00
2038 On 05/11/2020			Buy	3	0.00
<b>R186 Bond Future</b>					
R186 On 05/11/2020			Sell	8	0.00

R186 On 05/11/2020	Bond Future	Buy	8	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	Sell	10	0.00
R186 On 05/11/2020	Bond Future	Buy	10	0.00
R186 On 05/11/2020	Bond Future	Buy	18	0.00
R186 On 05/11/2020	Bond Future	Sell	18	0.00
R186 On 05/11/2020	Bond Future	Sell	18	0.00
R186 On 05/11/2020	Bond Future	Buy	18	0.00
R186 On 05/11/2020	Bond Future	Buy	33	0.00
R186 On 05/11/2020	Bond Future	Sell	33	0.00
R186 On 05/11/2020	Bond Future	Sell	110	0.00
R186 On 05/11/2020	Bond Future	Buy	110	0.00
R186 On 05/11/2020	Bond Future	Buy	121	0.00
R186 On 05/11/2020	Bond Future	Sell	121	0.00
R186 On 05/11/2020	Bond Future	Buy	128	0.00
R186 On 05/11/2020	Bond Future	Sell	128	0.00
R186 On 05/11/2020	Bond Future	Sell	154	0.00
R186 On 05/11/2020	Bond Future	Buy	154	0.00

**R202 Bond Future**

R202 On 05/11/2020	Bond Future	Buy	8	0.00
R202 On 05/11/2020	Bond Future	Sell	8	0.00
R202 On 05/11/2020	Bond Future	Buy	10	0.00
R202 On 05/11/2020	Bond Future	Sell	10	0.00
R202 On 05/11/2020	Bond Future	Buy	18	0.00
R202 On 05/11/2020	Bond Future	Sell	18	0.00

**R2023 Bond Future**

R023 On 05/11/2020	Bond Future	Buy	290	0.00
R023 On 05/11/2020	Bond Future	Sell	290	0.00
R023 On 05/11/2020	Bond Future	Buy	304	0.00
R023 On 05/11/2020	Bond Future	Sell	304	0.00
R023 On 05/11/2020	Bond Future	Buy	416	0.00
R023 On 05/11/2020	Bond Future	Sell	416	0.00
R023 On 05/11/2020	Bond Future	Buy	435	0.00
R023 On 05/11/2020	Bond Future	Sell	435	0.00
R023 On 05/11/2020	Bond Future	Sell	500	0.00
R023 On 05/11/2020	Bond Future	Buy	500	0.00
R023 On 05/11/2020	Bond Future	Buy	500	0.00
R023 On 05/11/2020	Bond Future	Sell	500	0.00
R023 On 05/11/2020	Bond Future	Buy	794	0.00
R023 On 05/11/2020	Bond Future	Sell	794	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 05/11/2020	Bond Future		Buy	830	0.00
R023 On 05/11/2020	Bond Future		Sell	830	0.00
R023 On 05/11/2020	Bond Future		Buy	1,500	0.00
R023 On 05/11/2020	Bond Future		Sell	1,500	0.00
R023 On 05/11/2020	Bond Future		Buy	1,569	0.00
R023 On 05/11/2020	Bond Future		Sell	1,569	0.00
<b>R2030 Bond Future</b>					
2030 On 05/11/2020	Bond Future		Sell	11	0.00
2030 On 05/11/2020	Bond Future		Buy	11	0.00
2030 On 05/11/2020	Bond Future		Buy	19	0.00
2030 On 05/11/2020	Bond Future		Sell	19	0.00
2030 On 05/11/2020	Bond Future		Buy	26	0.00
2030 On 05/11/2020	Bond Future		Sell	26	0.00
2030 On 05/11/2020	Bond Future		Sell	26	0.00
2030 On 05/11/2020	Bond Future		Buy	26	0.00
2030 On 05/11/2020	Bond Future		Sell	31	0.00
2030 On 05/11/2020	Bond Future		Buy	31	0.00
2030 On 05/11/2020	Bond Future		Sell	36	0.00
2030 On 05/11/2020	Bond Future		Buy	36	0.00
2030 On 05/11/2020	Bond Future		Sell	55	0.00
2030 On 05/11/2020	Bond Future		Buy	55	0.00
2030 On 05/11/2020	Bond Future		Buy	86	0.00
2030 On 05/11/2020	Bond Future		Sell	86	0.00
2030 On 05/11/2020	Bond Future		Buy	86	0.00
2030 On 05/11/2020	Bond Future		Sell	86	0.00
2030 On 05/11/2020	Bond Future		Sell	90	0.00
2030 On 05/11/2020	Bond Future		Buy	90	0.00
2030 On 05/11/2020	Bond Future		Sell	95	0.00
2030 On 05/11/2020	Bond Future		Buy	95	0.00
2030 On 05/11/2020	Bond Future		Sell	110	0.00
2030 On 05/11/2020	Bond Future		Buy	110	0.00
2030 On 05/11/2020	Bond Future		Sell	181	0.00
2030 On 05/11/2020	Bond Future		Buy	181	0.00
2030 On 05/11/2020	Bond Future		Sell	609	0.00
2030 On 05/11/2020	Bond Future		Buy	609	0.00
<b>R2032 Bond Future</b>					
2032 On 05/11/2020	Bond Future		Buy	682	0.00
2032 On 05/11/2020	Bond Future		Sell	682	0.00

**R2035 Bond Future**

R035 On 05/11/2020	Bond Future	Sell	931	0.00
R035 On 05/11/2020	Bond Future	Sell	931	0.00
R035 On 05/11/2020	Bond Future	Buy	931	0.00
R035 On 05/11/2020	Bond Future	Buy	931	0.00

**R2037 Bond Future**

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	3	0.00
2037 On 05/11/2020	Bond Future	Buy	3	0.00
2037 On 05/11/2020	Bond Future	Sell	4	0.00
2037 On 05/11/2020	Bond Future	Buy	4	0.00
2037 On 05/11/2020	Bond Future	Sell	5	0.00
2037 On 05/11/2020	Bond Future	Buy	5	0.00
2037 On 05/11/2020	Bond Future	Sell	5	0.00
2037 On 05/11/2020	Bond Future	Buy	5	0.00
2037 On 05/11/2020	Bond Future	Sell	6	0.00
2037 On 05/11/2020	Bond Future	Buy	6	0.00
2037 On 05/11/2020	Bond Future	Sell	7	0.00
2037 On 05/11/2020	Bond Future	Buy	7	0.00
2037 On 05/11/2020	Bond Future	Sell	11	0.00
2037 On 05/11/2020	Bond Future	Buy	11	0.00
2037 On 05/11/2020	Bond Future	Sell	19	0.00
2037 On 05/11/2020	Bond Future	Buy	19	0.00
2037 On 05/11/2020	Bond Future	Sell	35	0.00
2037 On 05/11/2020	Bond Future	Buy	35	0.00
2037 On 05/11/2020	Bond Future	Sell	36	0.00
2037 On 05/11/2020	Bond Future	Buy	36	0.00
2037 On 05/11/2020	Bond Future	Sell	45	0.00
2037 On 05/11/2020	Bond Future	Buy	45	0.00
2037 On 05/11/2020	Bond Future	Sell	88	0.00
2037 On 05/11/2020	Bond Future	Buy	88	0.00
2037 On 05/11/2020	Bond Future	Sell	120	0.00
2037 On 05/11/2020	Bond Future	Buy	120	0.00
2037 On 05/11/2020	Bond Future	Sell	134	0.00
2037 On 05/11/2020	Bond Future	Buy	134	0.00
2037 On 05/11/2020	Bond Future	Sell	165	0.00
2037 On 05/11/2020	Bond Future	Buy	165	0.00
2037 On 05/11/2020	Bond Future	Sell	684	0.00
2037 On 05/11/2020	Bond Future	Buy	684	0.00

**R2040 Bond Future**

2040 On 05/11/2020	Bond Future	Sell	100	0.00
--------------------	-------------	------	-----	------

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 05/11/2020	Bond Future		Buy	100	0.00
<b>R2044 Bond Future</b>					
2044 On 05/11/2020	Bond Future		Sell	65	0.00
2044 On 05/11/2020	Bond Future		Buy	65	0.00
2044 On 05/11/2020	Bond Future		Sell	65	0.00
2044 On 05/11/2020	Bond Future		Buy	65	0.00
<b>R2048 Bond Future</b>					
R248 On 05/11/2020	Bond Future		Buy	100	0.00
R248 On 05/11/2020	Bond Future		Sell	100	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>13,517</b>	<b>0.00</b>