



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 : 15/10/2020

TO DATE : 15/10/2020

---

#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

---

#### I2025 Bond Future

2025 On 05/11/2020	Bond Future		Sell	1	0.00
2025 On 05/11/2020	Bond Future		Buy	1	0.00
2025 On 05/11/2020	Bond Future		Sell	1	0.00
2025 On 05/11/2020	Bond Future		Buy	1	0.00
2025 On 05/11/2020	Bond Future		Sell	1	0.00
2025 On 05/11/2020	Bond Future		Buy	1	0.00
2025 On 05/11/2020	Bond Future		Sell	3	0.00
2025 On 05/11/2020	Bond Future		Buy	3	0.00
2025 On 05/11/2020	Bond Future		Sell	5	0.00
2025 On 05/11/2020	Bond Future		Buy	5	0.00
2025 On 05/11/2020	Bond Future		Sell	5	0.00
2025 On 05/11/2020	Bond Future		Buy	5	0.00
2025 On 05/11/2020	Bond Future		Sell	6	0.00

—

2025 On 05/11/2020	Bond Future	Buy	6	0.00
2025 On 05/11/2020	Bond Future	Sell	16	0.00
2025 On 05/11/2020	Bond Future	Buy	16	0.00
2025 On 05/11/2020	Bond Future	Sell	27	0.00
2025 On 05/11/2020	Bond Future	Buy	27	0.00
2025 On 05/11/2020	Bond Future	Buy	65	0.00
2025 On 05/11/2020	Bond Future	Sell	65	0.00

**I2029 Bond Future**

2029 On 05/11/2020	Bond Future	Buy	550	0.00
2029 On 05/11/2020	Bond Future	Sell	550	0.00
2029 On 05/11/2020	Bond Future	Sell	550	0.00
2029 On 05/11/2020	Bond Future	Buy	550	0.00

**R186 Bond Future**

R186 On 05/11/2020	Bond Future	Buy	7	0.00
R186 On 05/11/2020	Bond Future	Sell	7	0.00
R186 On 05/11/2020	Bond Future	Buy	15	0.00
R186 On 05/11/2020	Bond Future	Sell	15	0.00
R186 On 05/11/2020	Bond Future	Buy	26	0.00
R186 On 05/11/2020	Bond Future	Sell	26	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	46	0.00
R186 On 05/11/2020	Bond Future	Sell	46	0.00
R186 On 05/11/2020	Bond Future	Buy	90	0.00
R186 On 05/11/2020	Bond Future	Sell	90	0.00
R186 On 05/11/2020	Bond Future	Buy	162	0.00
R186 On 05/11/2020	Bond Future	Sell	162	0.00
R186 On 05/11/2020	Bond Future	Buy	201	0.00
R186 On 05/11/2020	Bond Future	Sell	201	0.00
R186 On 05/11/2020	Bond Future	Buy	219	0.00
R186 On 05/11/2020	Bond Future	Sell	219	0.00
R186 On 05/11/2020	Bond Future	Buy	330	0.00
R186 On 05/11/2020	Bond Future	Sell	330	0.00
R186 On 05/11/2020	Bond Future	Buy	397	0.00
R186 On 05/11/2020	Bond Future	Sell	397	0.00
R186 On 05/11/2020	Bond Future	Buy	1,035	0.00
R186 On 05/11/2020	Bond Future	Sell	1,035	0.00
R186 On 05/11/2020	Bond Future	Buy	1,858	0.00
R186 On 05/11/2020	Bond Future	Sell	1,858	0.00
R186 On 05/11/2020	Bond Future	Buy	4,425	0.00
R186 On 05/11/2020	Bond Future	Sell	4,425	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R197 Bond Future</b>					
R197 On 05/11/2020			Sell	150	0.00
R197 On 05/11/2020			Buy	150	0.00
R197 On 05/11/2020			Sell	150	0.00
R197 On 05/11/2020			Buy	150	0.00
<b>R2030 Bond Future</b>					
2030 On 05/11/2020			Buy	5	0.00
2030 On 05/11/2020			Sell	5	0.00
2030 On 05/11/2020			Buy	13	0.00
2030 On 05/11/2020			Sell	13	0.00
2030 On 05/11/2020			Buy	23	0.00
2030 On 05/11/2020			Sell	23	0.00
2030 On 05/11/2020			Buy	29	0.00
2030 On 05/11/2020			Sell	29	0.00
2030 On 05/11/2020			Buy	55	0.00
2030 On 05/11/2020			Sell	55	0.00
2030 On 05/11/2020			Buy	142	0.00
2030 On 05/11/2020			Sell	142	0.00
2030 On 05/11/2020			Buy	142	0.00
2030 On 05/11/2020			Sell	142	0.00
2030 On 05/11/2020			Buy	180	0.00
2030 On 05/11/2020			Sell	180	0.00
2030 On 05/11/2020			Buy	187	0.00
2030 On 05/11/2020			Sell	187	0.00
2030 On 05/11/2020			Buy	452	0.00
2030 On 05/11/2020			Sell	452	0.00
2030 On 05/11/2020			Buy	618	0.00
2030 On 05/11/2020			Sell	618	0.00
2030 On 05/11/2020			Buy	691	0.00
2030 On 05/11/2020			Sell	691	0.00
2030 On 05/11/2020			Buy	2,253	0.00
2030 On 05/11/2020			Sell	2,253	0.00
<b>R2032 Bond Future</b>					
2032 On 04/02/2021			Buy	2,500	0.00
2032 On 04/02/2021			Sell	2,500	0.00

**R2037 Bond Future**

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	7	0.00
2037 On 05/11/2020	Bond Future	Buy	7	0.00
2037 On 05/11/2020	Bond Future	Sell	10	0.00
2037 On 05/11/2020	Bond Future	Buy	10	0.00
2037 On 05/11/2020	Bond Future	Sell	15	0.00
2037 On 05/11/2020	Bond Future	Buy	15	0.00
2037 On 05/11/2020	Bond Future	Sell	18	0.00
2037 On 05/11/2020	Bond Future	Buy	18	0.00
2037 On 05/11/2020	Bond Future	Sell	23	0.00
2037 On 05/11/2020	Bond Future	Buy	23	0.00
2037 On 05/11/2020	Bond Future	Sell	26	0.00
2037 On 05/11/2020	Bond Future	Buy	26	0.00
2037 On 05/11/2020	Bond Future	Sell	39	0.00
2037 On 05/11/2020	Bond Future	Buy	39	0.00
2037 On 05/11/2020	Bond Future	Sell	43	0.00
2037 On 05/11/2020	Bond Future	Buy	43	0.00
2037 On 05/11/2020	Bond Future	Buy	46	0.00
2037 On 05/11/2020	Bond Future	Sell	46	0.00
2037 On 05/11/2020	Bond Future	Sell	56	0.00
2037 On 05/11/2020	Bond Future	Buy	56	0.00
2037 On 05/11/2020	Bond Future	Sell	90	0.00
2037 On 05/11/2020	Bond Future	Buy	90	0.00
2037 On 05/11/2020	Bond Future	Sell	140	0.00
2037 On 05/11/2020	Bond Future	Buy	140	0.00
2037 On 05/11/2020	Bond Future	Sell	145	0.00
2037 On 05/11/2020	Bond Future	Buy	145	0.00
2037 On 05/11/2020	Bond Future	Sell	162	0.00
2037 On 05/11/2020	Bond Future	Buy	162	0.00
2037 On 05/11/2020	Bond Future	Sell	201	0.00
2037 On 05/11/2020	Bond Future	Buy	201	0.00
2037 On 05/11/2020	Bond Future	Sell	219	0.00
2037 On 05/11/2020	Bond Future	Buy	219	0.00
2037 On 05/11/2020	Bond Future	Sell	329	0.00
2037 On 05/11/2020	Bond Future	Buy	329	0.00
2037 On 05/11/2020	Bond Future	Sell	352	0.00
2037 On 05/11/2020	Bond Future	Buy	352	0.00
2037 On 05/11/2020	Bond Future	Sell	396	0.00
2037 On 05/11/2020	Bond Future	Buy	396	0.00
2037 On 05/11/2020	Bond Future	Sell	480	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 05/11/2020			Buy	480	0.00
2037 On 05/11/2020			Sell	538	0.00
2037 On 05/11/2020			Buy	538	0.00
2037 On 05/11/2020			Sell	1,033	0.00
2037 On 05/11/2020			Buy	1,033	0.00
2037 On 05/11/2020			Sell	1,855	0.00
2037 On 05/11/2020			Buy	1,855	0.00
2037 On 05/11/2020			Buy	6,171	0.00
2037 On 05/11/2020			Sell	6,171	0.00
<b>R2040 Bond Future</b>					
2040 On 05/11/2020			Sell	2	0.00
2040 On 05/11/2020			Buy	2	0.00
2040 On 05/11/2020			Sell	4	0.00
2040 On 05/11/2020			Buy	4	0.00
2040 On 05/11/2020			Sell	5	0.00
2040 On 05/11/2020			Buy	5	0.00
2040 On 05/11/2020			Sell	9	0.00
2040 On 05/11/2020			Buy	9	0.00
2040 On 05/11/2020			Sell	11	0.00
2040 On 05/11/2020			Buy	11	0.00
2040 On 05/11/2020			Sell	13	0.00
2040 On 05/11/2020			Buy	13	0.00
2040 On 05/11/2020			Sell	15	0.00
2040 On 05/11/2020			Buy	15	0.00
2040 On 05/11/2020			Sell	19	0.00
2040 On 05/11/2020			Buy	19	0.00
2040 On 05/11/2020			Sell	21	0.00
2040 On 05/11/2020			Buy	21	0.00
2040 On 05/11/2020			Sell	23	0.00
2040 On 05/11/2020			Buy	23	0.00
2040 On 05/11/2020			Sell	44	0.00
2040 On 05/11/2020			Buy	44	0.00
2040 On 05/11/2020			Sell	68	0.00
2040 On 05/11/2020			Buy	68	0.00
2040 On 05/11/2020			Sell	71	0.00
2040 On 05/11/2020			Buy	71	0.00
2040 On 05/11/2020			Sell	79	0.00
2040 On 05/11/2020			Buy	79	0.00

2040 On 05/11/2020	Bond Future	Sell	98	0.00
2040 On 05/11/2020	Bond Future	Buy	98	0.00
2040 On 05/11/2020	Bond Future	Sell	107	0.00
2040 On 05/11/2020	Bond Future	Buy	107	0.00
2040 On 05/11/2020	Bond Future	Sell	161	0.00
2040 On 05/11/2020	Bond Future	Buy	161	0.00
2040 On 05/11/2020	Bond Future	Sell	171	0.00
2040 On 05/11/2020	Bond Future	Buy	171	0.00
2040 On 05/11/2020	Bond Future	Sell	194	0.00
2040 On 05/11/2020	Bond Future	Buy	194	0.00
2040 On 05/11/2020	Bond Future	Sell	234	0.00
2040 On 05/11/2020	Bond Future	Buy	234	0.00
2040 On 05/11/2020	Bond Future	Sell	262	0.00
2040 On 05/11/2020	Bond Future	Buy	262	0.00
2040 On 05/11/2020	Bond Future	Sell	505	0.00
2040 On 05/11/2020	Bond Future	Buy	505	0.00
2040 On 05/11/2020	Bond Future	Sell	907	0.00
2040 On 05/11/2020	Bond Future	Buy	907	0.00
2040 On 05/11/2020	Bond Future	Sell	3,023	0.00
2040 On 05/11/2020	Bond Future	Buy	3,023	0.00

**R2048 Bond Future**

R248 On 05/11/2020	Bond Future	Sell	42	0.00
R248 On 05/11/2020	Bond Future	Buy	42	0.00
R248 On 05/11/2020	Bond Future	Buy	800	0.00
R248 On 05/11/2020	Bond Future	Sell	800	0.00

**R209 Bond Future**

R209 On 05/11/2020	Bond Future	Buy	139	0.00
R209 On 05/11/2020	Bond Future	Sell	139	0.00
R209 On 05/11/2020	Bond Future	Sell	139	0.00
R209 On 05/11/2020	Bond Future	Buy	139	0.00

**Grand Total for Daily Detailed Turnover:**

**37,234 0.00**