



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 : 12/11/2020

TO DATE : 12/11/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 04/02/2021	Index Future		Buy	5	0.00
ALBI On 04/02/2021	Index Future		Sell	5	0.00
ALBI On 04/02/2021	Index Future		Buy	5	0.00
ALBI On 04/02/2021	Index Future		Sell	5	0.00
<b>Govi Total Return Index</b>					
GOVI On 04/02/2021	GOVI		Sell	5	0.00
GOVI On 04/02/2021	GOVI		Buy	5	0.00
<b>R186 Bond Future</b>					
R186 On 04/02/2021	Bond Future		Buy	100	0.00
R186 On 04/02/2021	Bond Future		Sell	100	0.00
R186 On 04/02/2021	Bond Future		Buy	100	0.00

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R186 On 04/02/2021	Bond Future			Sell	100	0.00
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**R2023 Bond Future**

R023 On 04/02/2021	Bond Future			Sell	240	0.00
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R023 On 04/02/2021	Bond Future			Buy	240	0.00
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**R2030 Bond Future**

2030 On 04/02/2021	Bond Future			Buy	3	0.00
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2030 On 04/02/2021	Bond Future			Sell	3	0.00
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2030 On 04/02/2021	Bond Future			Buy	26	0.00
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2030 On 04/02/2021	Bond Future			Sell	26	0.00
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2030 On 04/02/2021	Bond Future			Sell	331	0.00
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2030 On 04/02/2021	Bond Future			Buy	331	0.00
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2030 On 04/02/2021	Bond Future			Sell	610	0.00
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2030 On 04/02/2021	Bond Future			Buy	610	0.00
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2030 On 04/02/2021	Bond Future			Buy	640	0.00
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2030 On 04/02/2021	Bond Future			Sell	640	0.00
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2030 On 04/02/2021	Bond Future			Sell	669	0.00
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2030 On 04/02/2021	Bond Future			Buy	669	0.00
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2030 On 04/02/2021	Bond Future			Sell	941	0.00
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2030 On 04/02/2021	Bond Future			Buy	941	0.00
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**R2032 Bond Future**

2032 On 04/02/2021	Bond Future			Buy	90	0.00
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2032 On 04/02/2021	Bond Future			Sell	90	0.00
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**R2035 Bond Future**

R035 On 04/02/2021	Bond Future			Buy	9	0.00
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R035 On 04/02/2021	Bond Future			Sell	9	0.00
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R035 On 04/11/2021	Bond Future	10.23	Call	Buy	11	0.00
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R035 On 04/11/2021	Bond Future	10.23	Call	Sell	11	0.00
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R035 On 04/11/2021	Bond Future	11.08	Put	Sell	11	0.00
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R035 On 04/11/2021	Bond Future	11.08	Put	Buy	11	0.00
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R035 On 04/11/2021	Bond Future	11.75	Put	Buy	11	0.00
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R035 On 04/11/2021	Bond Future	11.75	Put	Sell	11	0.00
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R035 On 04/02/2021	Bond Future			Buy	18	0.00
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R035 On 04/02/2021	Bond Future			Sell	18	0.00
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R035 On 04/02/2021	Bond Future			Buy	27	0.00
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R035 On 04/02/2021	Bond Future			Sell	27	0.00
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R035 On 04/11/2021	Bond Future	10.23	Call	Buy	37	0.00
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R035 On 04/11/2021	Bond Future	10.23	Call	Sell	37	0.00
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R035 On 04/11/2021	Bond Future	11.08	Put	Sell	37	0.00
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R035 On 04/11/2021	Bond Future	11.08	Put	Buy	37	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R035 On 04/11/2021	Bond Future	11.75	Put	Buy	37	0.00
R035 On 04/11/2021	Bond Future	11.75	Put	Sell	37	0.00
R035 On 04/02/2021	Bond Future			Buy	40	0.00
R035 On 04/02/2021	Bond Future			Sell	40	0.00
R035 On 04/11/2021	Bond Future	10.23	Call	Buy	734	0.00
R035 On 04/11/2021	Bond Future	10.23	Call	Sell	734	0.00
R035 On 04/11/2021	Bond Future	11.08	Put	Sell	734	0.00
R035 On 04/11/2021	Bond Future	11.08	Put	Buy	734	0.00
R035 On 04/11/2021	Bond Future	11.75	Put	Buy	734	0.00
R035 On 04/11/2021	Bond Future	11.75	Put	Sell	734	0.00
R035 On 04/11/2021	Bond Future	10.23	Call	Buy	782	0.00
R035 On 04/11/2021	Bond Future	10.23	Call	Sell	782	0.00
R035 On 04/11/2021	Bond Future	10.23	Call	Sell	782	0.00
R035 On 04/11/2021	Bond Future	10.23	Call	Buy	782	0.00
R035 On 04/11/2021	Bond Future	11.08	Put	Sell	782	0.00
R035 On 04/11/2021	Bond Future	11.08	Put	Buy	782	0.00
R035 On 04/11/2021	Bond Future	11.08	Put	Sell	782	0.00
R035 On 04/11/2021	Bond Future	11.08	Put	Buy	782	0.00
R035 On 04/11/2021	Bond Future	11.75	Put	Sell	782	0.00
R035 On 04/11/2021	Bond Future	11.75	Put	Buy	782	0.00
R035 On 04/11/2021	Bond Future	11.75	Put	Sell	782	0.00
R035 On 04/11/2021	Bond Future	11.75	Put	Buy	782	0.00
<b>R209 Bond Future</b>						
R209 On 06/05/2021	Bond Future			Buy	20	0.00
R209 On 06/05/2021	Bond Future			Sell	20	0.00
R209 On 06/05/2021	Bond Future			Buy	20	0.00
R209 On 06/05/2021	Bond Future			Sell	20	0.00
R209 On 06/05/2021	Bond Future			Buy	20	0.00
R209 On 06/05/2021	Bond Future			Sell	20	0.00
R209 On 06/05/2021	Bond Future			Buy	30	0.00
R209 On 06/05/2021	Bond Future			Sell	30	0.00
R209 On 06/05/2021	Bond Future			Buy	30	0.00
R209 On 06/05/2021	Bond Future			Sell	30	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	50	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	50	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	50	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	50	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	50	0.00

R209 On 06/05/2021	Bond Future	10.25	Call	Buy	50	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	75	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	75	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	75	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	75	0.00
R209 On 06/05/2021	Bond Future			Buy	85	0.00
R209 On 06/05/2021	Bond Future			Sell	85	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	200	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	200	0.00
R209 On 06/05/2021	Bond Future			Buy	225	0.00
R209 On 06/05/2021	Bond Future			Sell	225	0.00
R209 On 06/05/2021	Bond Future			Buy	430	0.00
R209 On 06/05/2021	Bond Future			Sell	430	0.00
R209 On 06/05/2021	Bond Future			Buy	430	0.00
R209 On 06/05/2021	Bond Future			Sell	430	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	1,000	0.00

**Grand Total for Daily Detailed Turnover:**

**15,187**

**0.00**