



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

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/12/2020

TO DATE : 09/12/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 04/02/2021	Bond Future		Buy	772	0.00
2025 On 04/02/2021	Bond Future		Sell	772	0.00
2025 On 04/02/2021	Bond Future		Sell	772	0.00
2025 On 04/02/2021	Bond Future		Buy	772	0.00
I2029 Bond Future					
2029 On 04/02/2021	Bond Future		Sell	85	0.00
2029 On 04/02/2021	Bond Future		Buy	85	0.00
I2050 Bond Future					
2050 On 04/02/2021	Bond Future		Buy	4	0.00
2050 On 04/02/2021	Bond Future		Sell	4	0.00

R186 Bond Future

R186 On 04/02/2021	Bond Future	Sell	2	0.00
R186 On 04/02/2021	Bond Future	Buy	2	0.00
R186 On 04/02/2021	Bond Future	Sell	4	0.00
R186 On 04/02/2021	Bond Future	Buy	4	0.00
R186 On 04/02/2021	Bond Future	Buy	7	0.00
R186 On 04/02/2021	Bond Future	Sell	7	0.00
R186 On 04/02/2021	Bond Future	Sell	7	0.00
R186 On 04/02/2021	Bond Future	Buy	7	0.00
R186 On 04/02/2021	Bond Future	Sell	7	0.00
R186 On 04/02/2021	Bond Future	Buy	7	0.00
R186 On 04/02/2021	Bond Future	Sell	41	0.00
R186 On 04/02/2021	Bond Future	Buy	41	0.00
R186 On 04/02/2021	Bond Future	Sell	47	0.00
R186 On 04/02/2021	Bond Future	Buy	47	0.00
R186 On 04/02/2021	Bond Future	Sell	53	0.00
R186 On 04/02/2021	Bond Future	Buy	53	0.00
R186 On 04/02/2021	Bond Future	Sell	55	0.00
R186 On 04/02/2021	Bond Future	Buy	55	0.00
R186 On 04/02/2021	Bond Future	Sell	55	0.00
R186 On 04/02/2021	Bond Future	Buy	55	0.00
R186 On 04/02/2021	Bond Future	Sell	78	0.00
R186 On 04/02/2021	Bond Future	Buy	78	0.00
R186 On 04/02/2021	Bond Future	Sell	82	0.00
R186 On 04/02/2021	Bond Future	Buy	82	0.00
R186 On 04/02/2021	Bond Future	Sell	108	0.00
R186 On 04/02/2021	Bond Future	Buy	108	0.00
R186 On 04/02/2021	Bond Future	Sell	123	0.00
R186 On 04/02/2021	Bond Future	Buy	123	0.00
R186 On 04/02/2021	Bond Future	Sell	162	0.00
R186 On 04/02/2021	Bond Future	Buy	162	0.00
R186 On 04/02/2021	Bond Future	Sell	174	0.00
R186 On 04/02/2021	Bond Future	Buy	174	0.00
R186 On 04/02/2021	Bond Future	Sell	1,535	0.00
R186 On 04/02/2021	Bond Future	Buy	1,535	0.00
R186 On 04/02/2021	Bond Future	Sell	2,409	0.00
R186 On 04/02/2021	Bond Future	Buy	2,409	0.00

R202 Bond Future

R202 On 04/02/2021	Bond Future	Buy	40	0.00
R202 On 04/02/2021	Bond Future	Sell	40	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 04/02/2021			Buy	2	0.00
2030 On 04/02/2021			Sell	2	0.00
2030 On 04/02/2021			Sell	2	0.00
2030 On 04/02/2021			Buy	2	0.00
2030 On 04/02/2021			Sell	2	0.00
2030 On 04/02/2021			Buy	2	0.00
2030 On 04/02/2021			Buy	2	0.00
2030 On 04/02/2021			Sell	2	0.00
2030 On 04/02/2021			Sell	2	0.00
2030 On 04/02/2021			Buy	2	0.00
R2032 Bond Future					
2032 On 04/02/2021			Sell	9	0.00
2032 On 04/02/2021			Buy	9	0.00
2032 On 04/02/2021			Sell	86	0.00
2032 On 04/02/2021			Buy	86	0.00
2032 On 04/02/2021			Buy	95	0.00
2032 On 04/02/2021			Sell	95	0.00
2032 On 04/02/2021			Buy	130	0.00
2032 On 04/02/2021			Sell	130	0.00
R2035 Bond Future					
R035 On 04/02/2021			Buy	250	0.00
R035 On 04/02/2021			Sell	250	0.00
R2037 Bond Future					
2037 On 04/02/2021			Buy	3	0.00
2037 On 04/02/2021			Sell	3	0.00
2037 On 04/02/2021			Sell	3	0.00
2037 On 04/02/2021			Buy	3	0.00
2037 On 04/02/2021			Sell	3	0.00
2037 On 04/02/2021			Buy	3	0.00
R2040 Bond Future					
2040 On 04/02/2021			Buy	120	0.00
2040 On 04/02/2021			Sell	120	0.00

R2044 Bond Future

2044 On 04/02/2021	Bond Future		Buy	2	0.00
2044 On 04/02/2021	Bond Future		Sell	2	0.00
2044 On 04/02/2021	Bond Future		Buy	2	0.00
2044 On 04/02/2021	Bond Future		Sell	2	0.00
2044 On 04/02/2021	Bond Future		Sell	2	0.00
2044 On 04/02/2021	Bond Future		Buy	2	0.00
2044 On 04/02/2021	Bond Future		Buy	8	0.00
2044 On 04/02/2021	Bond Future		Sell	8	0.00
2044 On 04/02/2021	Bond Future		Buy	8	0.00
2044 On 04/02/2021	Bond Future		Sell	8	0.00
2044 On 04/02/2021	Bond Future		Buy	50	0.00
2044 On 04/02/2021	Bond Future		Sell	50	0.00

R2048 Bond Future

R248 On 04/02/2021	Bond Future		Buy	2	0.00
R248 On 04/02/2021	Bond Future		Sell	2	0.00
R248 On 04/02/2021	Bond Future		Sell	2	0.00
R248 On 04/02/2021	Bond Future		Buy	2	0.00
R248 On 04/02/2021	Bond Future		Sell	2	0.00
R248 On 04/02/2021	Bond Future		Buy	2	0.00

R209 Bond Future

R209 On 06/05/2021	Bond Future		Buy	90	0.00	
R209 On 06/05/2021	Bond Future		Sell	90	0.00	
R209 On 06/05/2021	Bond Future		Sell	90	0.00	
R209 On 06/05/2021	Bond Future		Buy	90	0.00	
R209 On 06/05/2021	Bond Future		Buy	210	0.00	
R209 On 06/05/2021	Bond Future		Sell	210	0.00	
R209 On 06/05/2021	Bond Future		Buy	210	0.00	
R209 On 06/05/2021	Bond Future		Sell	210	0.00	
R209 On 06/05/2021	Bond Future	9.75	Call	Sell	1,250	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Buy	1,250	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Sell	1,250	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Buy	1,250	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	1,250	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	1,250	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	1,250	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	1,250	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	1,250	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	1,250	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	1,250	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 06/05/2021 Bond Future	11.25	Put	Sell	1,250	0.00
R209 On 06/05/2021 Bond Future	11.60	Put	Sell	1,250	0.00
R209 On 06/05/2021 Bond Future	11.60	Put	Buy	1,250	0.00
R209 On 06/05/2021 Bond Future	11.60	Put	Sell	1,250	0.00
R209 On 06/05/2021 Bond Future	11.60	Put	Buy	1,250	0.00
R210 Bond Future					
R210 On 04/02/2021 Bond Future			Sell	45	0.00
R210 On 04/02/2021 Bond Future			Buy	45	0.00
Grand Total for Daily Detailed Turnover:				18,054	0.00