



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 : 27/02/2020

TO DATE : 27/02/2020

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index

ALBI On 07/05/2020	Index Future		Buy	1	0.00
ALBI On 07/05/2020	Index Future		Sell	1	0.00
ALBI On 07/05/2020	Index Future		Buy	1	0.00
ALBI On 07/05/2020	Index Future		Sell	1	0.00
ALBI On 07/05/2020	Index Future		Buy	1	0.00
ALBI On 07/05/2020	Index Future		Sell	1	0.00
ALBI On 07/05/2020	Index Future		Sell	3	0.00
ALBI On 07/05/2020	Index Future		Buy	3	0.00

#### Govi Total Return Index

GOVI On 07/05/2020	GOVI		Buy	1	0.00
GOVI On 07/05/2020	GOVI		Sell	1	0.00
GOVI On 07/05/2020	GOVI		Sell	1	0.00
GOVI On 07/05/2020	GOVI		Buy	1	0.00

**I2038 Bond Future**

2038 On 07/05/2020	Bond Future		Sell	20	0.00
2038 On 07/05/2020	Bond Future		Buy	20	0.00
2038 On 07/05/2020	Bond Future		Sell	20	0.00
2038 On 07/05/2020	Bond Future		Buy	20	0.00

**R186 Bond Future**

R186 On 07/05/2020	Bond Future		Buy	8	0.00
R186 On 07/05/2020	Bond Future		Sell	8	0.00
R186 On 07/05/2020	Bond Future		Buy	15	0.00
R186 On 07/05/2020	Bond Future		Sell	15	0.00
R186 On 07/05/2020	Bond Future		Sell	15	0.00
R186 On 07/05/2020	Bond Future		Buy	15	0.00
R186 On 07/05/2020	Bond Future		Sell	110	0.00
R186 On 07/05/2020	Bond Future		Buy	110	0.00

**R2030 Bond Future**

2030 On 07/05/2020	Bond Future		Sell	18	0.00	
2030 On 07/05/2020	Bond Future		Buy	18	0.00	
2030 On 07/05/2020	Bond Future		Sell	23	0.00	
2030 On 07/05/2020	Bond Future		Buy	23	0.00	
2030 On 07/05/2020	Bond Future		Sell	31	0.00	
2030 On 07/05/2020	Bond Future		Buy	31	0.00	
2030 On 07/05/2020	Bond Future		Sell	53	0.00	
2030 On 07/05/2020	Bond Future		Buy	53	0.00	
2030 On 07/05/2020	Bond Future	8.90	Put	Sell	84	0.00
2030 On 07/05/2020	Bond Future	8.90	Put	Buy	84	0.00
2030 On 07/05/2020	Bond Future	8.85	Put	Sell	84	0.00
2030 On 07/05/2020	Bond Future	8.85	Put	Buy	84	0.00
2030 On 07/05/2020	Bond Future	8.90	Put	Sell	107	0.00
2030 On 07/05/2020	Bond Future	8.90	Put	Buy	107	0.00
2030 On 07/05/2020	Bond Future	8.85	Put	Sell	107	0.00
2030 On 07/05/2020	Bond Future	8.85	Put	Buy	107	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	Buy	114	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	Sell	114	0.00
2030 On 07/05/2020	Bond Future	8.90	Put	Sell	144	0.00
2030 On 07/05/2020	Bond Future	8.90	Put	Buy	144	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	Buy	144	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	Sell	144	0.00
2030 On 07/05/2020	Bond Future	8.85	Put	Sell	144	0.00
2030 On 07/05/2020	Bond Future	8.85	Put	Buy	144	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	Buy	193	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	Sell	193	0.00
2030 On 07/05/2020	Bond Future	8.90	Put	Sell	247	0.00
2030 On 07/05/2020	Bond Future	8.90	Put	Buy	247	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 07/05/2020	Bond Future	8.85	Put	Sell	247	0.00
2030 On 07/05/2020	Bond Future	8.85	Put	Buy	247	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	Buy	332	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	Sell	332	0.00
2030 On 07/05/2020	Bond Future			Sell	509	0.00
2030 On 07/05/2020	Bond Future			Buy	509	0.00
2030 On 07/05/2020	Bond Future			Sell	616	0.00
2030 On 07/05/2020	Bond Future			Buy	616	0.00
2030 On 07/05/2020	Bond Future			Buy	1,250	0.00
2030 On 07/05/2020	Bond Future			Sell	1,250	0.00
2030 On 07/05/2020	Bond Future	8.90	Put	Sell	2,371	0.00
2030 On 07/05/2020	Bond Future	8.90	Put	Buy	2,371	0.00
2030 On 07/05/2020	Bond Future	8.85	Put	Sell	2,371	0.00
2030 On 07/05/2020	Bond Future	8.85	Put	Buy	2,371	0.00
2030 On 07/05/2020	Bond Future	8.90	Put	Sell	2,867	0.00
2030 On 07/05/2020	Bond Future	8.90	Put	Buy	2,867	0.00
2030 On 07/05/2020	Bond Future	8.85	Put	Sell	2,867	0.00
2030 On 07/05/2020	Bond Future	8.85	Put	Buy	2,867	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	Buy	3,108	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	Sell	3,108	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	Buy	3,859	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	Sell	3,859	0.00
2030 On 07/05/2020	Bond Future	8.90	Put	Sell	5,820	0.00
2030 On 07/05/2020	Bond Future	8.90	Put	Buy	5,820	0.00
2030 On 07/05/2020	Bond Future	8.85	Put	Sell	5,820	0.00
2030 On 07/05/2020	Bond Future	8.85	Put	Buy	5,820	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	Sell	7,750	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	Buy	7,750	0.00
<b>R2037 Bond Future</b>						
2037 On 07/05/2020	Bond Future			Sell	64	0.00
2037 On 07/05/2020	Bond Future			Buy	64	0.00
<b>R2044 Bond Future</b>						
2044 On 07/05/2020	Bond Future			Buy	5	0.00
2044 On 07/05/2020	Bond Future			Sell	5	0.00
2044 On 07/05/2020	Bond Future			Buy	25	0.00
2044 On 07/05/2020	Bond Future			Sell	25	0.00
2044 On 07/05/2020	Bond Future			Buy	30	0.00
2044 On 07/05/2020	Bond Future			Sell	30	0.00
2044 On 07/05/2020	Bond Future			Buy	30	0.00

