



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 : 26/03/2020

TO DATE : 26/03/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 07/05/2020	Bond Future		Buy	540	0.00
2029 On 07/05/2020	Bond Future		Sell	540	0.00
2029 On 07/05/2020	Bond Future		Buy	1,006	0.00
2029 On 07/05/2020	Bond Future		Sell	1,006	0.00
2029 On 07/05/2020	Bond Future		Buy	1,546	0.00
2029 On 07/05/2020	Bond Future		Sell	1,546	0.00
I2046 Bond Future					
2046 On 07/05/2020	Bond Future		Sell	42	0.00
2046 On 07/05/2020	Bond Future		Buy	42	0.00
2046 On 07/05/2020	Bond Future		Sell	79	0.00
2046 On 07/05/2020	Bond Future		Buy	79	0.00
2046 On 07/05/2020	Bond Future		Buy	121	0.00
2046 On 07/05/2020	Bond Future		Sell	121	0.00

I2050 Bond Future

2050 On 07/05/2020	Bond Future	Sell	41	0.00
2050 On 07/05/2020	Bond Future	Buy	41	0.00
2050 On 07/05/2020	Bond Future	Sell	78	0.00
2050 On 07/05/2020	Bond Future	Buy	78	0.00
2050 On 07/05/2020	Bond Future	Sell	119	0.00
2050 On 07/05/2020	Bond Future	Buy	119	0.00

R186 Bond Future

R186 On 07/05/2020	Bond Future	Buy	9	0.00
R186 On 07/05/2020	Bond Future	Sell	9	0.00
R186 On 07/05/2020	Bond Future	Sell	13	0.00
R186 On 07/05/2020	Bond Future	Buy	13	0.00
R186 On 07/05/2020	Bond Future	Sell	17	0.00
R186 On 07/05/2020	Bond Future	Buy	17	0.00
R186 On 07/05/2020	Bond Future	Sell	27	0.00
R186 On 07/05/2020	Bond Future	Buy	27	0.00
R186 On 07/05/2020	Bond Future	Sell	44	0.00
R186 On 07/05/2020	Bond Future	Buy	44	0.00
R186 On 07/05/2020	Bond Future	Sell	48	0.00
R186 On 07/05/2020	Bond Future	Buy	48	0.00
R186 On 07/05/2020	Bond Future	Sell	57	0.00
R186 On 07/05/2020	Bond Future	Buy	57	0.00
R186 On 07/05/2020	Bond Future	Buy	74	0.00
R186 On 07/05/2020	Bond Future	Sell	74	0.00
R186 On 07/05/2020	Bond Future	Sell	75	0.00
R186 On 07/05/2020	Bond Future	Buy	75	0.00
R186 On 07/05/2020	Bond Future	Buy	100	0.00
R186 On 07/05/2020	Bond Future	Sell	100	0.00
R186 On 07/05/2020	Bond Future	Buy	100	0.00
R186 On 07/05/2020	Bond Future	Sell	100	0.00
R186 On 07/05/2020	Bond Future	Sell	147	0.00
R186 On 07/05/2020	Bond Future	Buy	147	0.00
R186 On 07/05/2020	Bond Future	Sell	170	0.00
R186 On 07/05/2020	Bond Future	Buy	170	0.00
R186 On 07/05/2020	Bond Future	Sell	243	0.00
R186 On 07/05/2020	Bond Future	Buy	243	0.00
R186 On 07/05/2020	Bond Future	Buy	260	0.00
R186 On 07/05/2020	Bond Future	Sell	260	0.00
R186 On 07/05/2020	Bond Future	Sell	326	0.00
R186 On 07/05/2020	Bond Future	Buy	326	0.00
R186 On 07/05/2020	Bond Future	Buy	461	0.00
R186 On 07/05/2020	Bond Future	Sell	461	0.00
R186 On 07/05/2020	Bond Future	Sell	544	0.00
R186 On 07/05/2020	Bond Future	Buy	544	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 07/05/2020	Bond Future		Buy	618	0.00
R186 On 07/05/2020	Bond Future		Sell	618	0.00
R186 On 07/05/2020	Bond Future		Sell	3,000	0.00
R186 On 07/05/2020	Bond Future		Buy	3,000	0.00
R186 On 07/05/2020	Bond Future		Buy	4,024	0.00
R186 On 07/05/2020	Bond Future		Sell	4,024	0.00
R186 On 07/05/2020	Bond Future		Buy	4,702	0.00
R186 On 07/05/2020	Bond Future		Sell	4,702	0.00
R186 On 07/05/2020	Bond Future		Buy	8,726	0.00
R186 On 07/05/2020	Bond Future		Sell	8,726	0.00
R186 On 07/05/2020	Bond Future		Buy	8,726	0.00
R186 On 07/05/2020	Bond Future		Sell	8,726	0.00
R186 On 07/05/2020	Bond Future		Buy	8,726	0.00
R186 On 07/05/2020	Bond Future		Buy	8,726	0.00
R186 On 07/05/2020	Bond Future		Sell	8,726	0.00
R186 On 07/05/2020	Bond Future		Buy	8,726	0.00
R186 On 07/05/2020	Bond Future		Sell	8,726	0.00
R186 On 07/05/2020	Bond Future		Buy	8,726	0.00
R186 On 07/05/2020	Bond Future		Sell	8,726	0.00
R186 On 07/05/2020	Bond Future		Buy	8,726	0.00
R186 On 07/05/2020	Bond Future		Sell	8,726	0.00
R186 On 07/05/2020	Bond Future		Buy	8,726	0.00
R186 On 07/05/2020	Bond Future		Sell	8,726	0.00
R186 On 07/05/2020	Bond Future		Buy	8,726	0.00
R186 On 07/05/2020	Bond Future		Sell	8,726	0.00
R186 On 07/05/2020	Bond Future		Buy	8,726	0.00
R186 On 07/05/2020	Bond Future		Sell	8,726	0.00
R186 On 07/05/2020	Bond Future		Buy	8,726	0.00
R186 On 07/05/2020	Bond Future		Sell	8,726	0.00
R186 On 07/05/2020	Bond Future		Buy	8,726	0.00
R186 On 07/05/2020	Bond Future		Sell	8,726	0.00
R186 On 07/05/2020	Bond Future		Buy	8,726	0.00
R186 On 07/05/2020	Bond Future		Sell	8,726	0.00
R186 On 07/05/2020	Bond Future		Buy	8,726	0.00
R186 On 07/05/2020	Bond Future		Sell	8,726	0.00

R202 Bond Future

R202 On 07/05/2020	Bond Future	Sell	79	0.00
R202 On 07/05/2020	Bond Future	Buy	79	0.00
R202 On 07/05/2020	Bond Future	Buy	79	0.00
R202 On 07/05/2020	Bond Future	Sell	79	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future	Sell	83	0.00
2030 On 07/05/2020	Bond Future	Buy	83	0.00
2030 On 07/05/2020	Bond Future	Buy	89	0.00
2030 On 07/05/2020	Bond Future	Sell	89	0.00
2030 On 07/05/2020	Bond Future	Buy	89	0.00
2030 On 07/05/2020	Bond Future	Sell	89	0.00
2030 On 07/05/2020	Bond Future	Sell	420	0.00
2030 On 07/05/2020	Bond Future	Buy	420	0.00
2030 On 07/05/2020	Bond Future	Sell	1,000	0.00
2030 On 07/05/2020	Bond Future	Buy	1,000	0.00
2030 On 07/05/2020	Bond Future	Sell	1,521	0.00
2030 On 07/05/2020	Bond Future	Buy	1,521	0.00
2030 On 07/05/2020	Bond Future	Buy	1,604	0.00
2030 On 07/05/2020	Bond Future	Sell	1,604	0.00

R2032 Bond Future

2032 On 07/05/2020	Bond Future	Sell	110	0.00
2032 On 07/05/2020	Bond Future	Buy	110	0.00
2032 On 07/05/2020	Bond Future	Buy	110	0.00
2032 On 07/05/2020	Bond Future	Sell	110	0.00
2032 On 07/05/2020	Bond Future	Buy	110	0.00
2032 On 07/05/2020	Bond Future	Sell	110	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future	Sell	12	0.00
R035 On 07/05/2020	Bond Future	Buy	12	0.00
R035 On 07/05/2020	Bond Future	Buy	12	0.00
R035 On 07/05/2020	Bond Future	Sell	12	0.00
R035 On 07/05/2020	Bond Future	Sell	100	0.00
R035 On 07/05/2020	Bond Future	Buy	100	0.00
R035 On 07/05/2020	Bond Future	Buy	200	0.00
R035 On 07/05/2020	Bond Future	Sell	200	0.00
R035 On 07/05/2020	Bond Future	Sell	200	0.00
R035 On 07/05/2020	Bond Future	Buy	200	0.00

R2040 Bond Future

2040 On 07/05/2020	Bond Future	Buy	90	0.00
2040 On 07/05/2020	Bond Future	Sell	90	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 07/05/2020			Sell	100	0.00
2040 On 07/05/2020			Buy	100	0.00
R209 Bond Future					
R209 On 07/05/2020			Buy	300	0.00
R209 On 07/05/2020			Sell	300	0.00
R210 Bond Future					
R210 On 07/05/2020			Buy	180	0.00
R210 On 07/05/2020			Sell	180	0.00
R210 On 07/05/2020			Buy	336	0.00
R210 On 07/05/2020			Sell	336	0.00
R210 On 07/05/2020			Buy	516	0.00
R210 On 07/05/2020			Sell	516	0.00
Grand Total for Daily Detailed Turnover:				174,313	0.00