



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 : 20/04/2020

TO DATE : 20/04/2020

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### Govi Total Return Index

GOVI On 07/05/2020	GOVI		Sell	1	0.00
GOVI On 07/05/2020	GOVI		Buy	1	0.00
GOVI On 06/08/2020	GOVI		Sell	4	0.00
GOVI On 06/08/2020	GOVI		Buy	4	0.00
GOVI On 07/05/2020	GOVI		Buy	430	0.00
GOVI On 07/05/2020	GOVI		Sell	430	0.00
GOVI On 06/08/2020	GOVI		Sell	430	0.00
GOVI On 06/08/2020	GOVI		Buy	430	0.00

#### I2038 Bond Future

2038 On 06/08/2020	Bond Future		Buy	450	0.00
2038 On 06/08/2020	Bond Future		Sell	450	0.00

#### I2050 Bond Future

2050 On 07/05/2020	Bond Future			Buy	25	0.00
2050 On 07/05/2020	Bond Future			Sell	25	0.00
2050 On 06/08/2020	Bond Future			Buy	25	0.00
2050 On 06/08/2020	Bond Future			Sell	25	0.00

**R186 Bond Future**

R186 On 05/11/2020	Bond Future	8.34	Call	Sell	1	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	1	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	1	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	1	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	1	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	1	0.00
R186 On 07/05/2020	Bond Future			Sell	14	0.00
R186 On 07/05/2020	Bond Future			Buy	14	0.00
R186 On 07/05/2020	Bond Future			Sell	14	0.00
R186 On 07/05/2020	Bond Future			Buy	14	0.00
R186 On 07/05/2020	Bond Future			Buy	30	0.00
R186 On 07/05/2020	Bond Future			Sell	30	0.00
R186 On 07/05/2020	Bond Future			Buy	30	0.00
R186 On 07/05/2020	Bond Future			Sell	30	0.00
R186 On 07/05/2020	Bond Future			Sell	60	0.00
R186 On 07/05/2020	Bond Future			Buy	60	0.00
R186 On 07/05/2020	Bond Future			Buy	65	0.00
R186 On 07/05/2020	Bond Future			Sell	65	0.00
R186 On 06/08/2020	Bond Future			Buy	65	0.00
R186 On 06/08/2020	Bond Future			Sell	65	0.00
R186 On 07/05/2020	Bond Future			Sell	100	0.00
R186 On 07/05/2020	Bond Future			Buy	100	0.00

**R202 Bond Future**

R202 On 07/05/2020	Bond Future			Buy	41	0.00
R202 On 07/05/2020	Bond Future			Sell	41	0.00
R202 On 06/08/2020	Bond Future			Sell	41	0.00
R202 On 06/08/2020	Bond Future			Buy	41	0.00
R202 On 07/05/2020	Bond Future			Buy	640	0.00
R202 On 07/05/2020	Bond Future			Sell	640	0.00
R202 On 06/08/2020	Bond Future			Sell	640	0.00
R202 On 06/08/2020	Bond Future			Buy	640	0.00
R202 On 07/05/2020	Bond Future			Buy	4,047	0.00
R202 On 07/05/2020	Bond Future			Sell	4,047	0.00
R202 On 06/08/2020	Bond Future			Sell	4,047	0.00
R202 On 06/08/2020	Bond Future			Buy	4,047	0.00
R202 On 07/05/2020	Bond Future			Sell	4,728	0.00
R202 On 07/05/2020	Bond Future			Buy	4,728	0.00
R202 On 06/08/2020	Bond Future			Buy	4,728	0.00
R202 On 06/08/2020	Bond Future			Sell	4,728	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2030 Bond Future</b>					
2030 On 05/11/2020	8.10	Call	Buy	1	0.00
2030 On 05/11/2020	8.10	Call	Sell	1	0.00
2030 On 05/11/2020	8.85	Call	Sell	1	0.00
2030 On 05/11/2020	8.85	Call	Buy	1	0.00
2030 On 05/11/2020	9.61	Put	Buy	1	0.00
2030 On 05/11/2020	9.61	Put	Sell	1	0.00
2030 On 05/11/2020	8.53	Call	Buy	2	0.00
2030 On 05/11/2020	8.53	Call	Sell	2	0.00
2030 On 05/11/2020	9.03	Call	Sell	2	0.00
2030 On 05/11/2020	9.03	Call	Buy	2	0.00
2030 On 05/11/2020	10.37	Put	Buy	2	0.00
2030 On 05/11/2020	10.37	Put	Sell	2	0.00
2030 On 07/05/2020			Sell	57	0.00
2030 On 07/05/2020			Buy	57	0.00
2030 On 07/05/2020			Sell	59	0.00
2030 On 07/05/2020			Buy	59	0.00
2030 On 07/05/2020			Buy	116	0.00
2030 On 07/05/2020			Sell	116	0.00

<b>R2035 Bond Future</b>					
R035 On 07/05/2020			Buy	94	0.00
R035 On 07/05/2020			Sell	94	0.00
R035 On 06/08/2020			Sell	94	0.00
R035 On 06/08/2020			Buy	94	0.00
R035 On 07/05/2020			Buy	199	0.00
R035 On 07/05/2020			Sell	199	0.00
R035 On 06/08/2020			Sell	199	0.00
R035 On 06/08/2020			Buy	199	0.00
R035 On 07/05/2020			Buy	277	0.00
R035 On 07/05/2020			Sell	277	0.00
R035 On 06/08/2020			Sell	277	0.00
R035 On 06/08/2020			Buy	277	0.00
R035 On 07/05/2020			Buy	400	0.00
R035 On 07/05/2020			Sell	400	0.00
R035 On 06/08/2020			Sell	400	0.00
R035 On 06/08/2020			Buy	400	0.00
R035 On 07/05/2020			Buy	2,960	0.00
R035 On 07/05/2020			Sell	2,960	0.00
R035 On 06/08/2020			Sell	2,960	0.00

R035 On 06/08/2020	Bond Future	Buy	2,960	0.00
R035 On 07/05/2020	Bond Future	Sell	3,930	0.00
R035 On 07/05/2020	Bond Future	Buy	3,930	0.00
R035 On 06/08/2020	Bond Future	Sell	3,930	0.00
R035 On 06/08/2020	Bond Future	Buy	3,930	0.00

**R2037 Bond Future**

2037 On 07/05/2020	Bond Future	Buy	2,200	0.00
2037 On 07/05/2020	Bond Future	Sell	2,200	0.00
2037 On 06/08/2020	Bond Future	Sell	2,200	0.00
2037 On 06/08/2020	Bond Future	Buy	2,200	0.00
2037 On 07/05/2020	Bond Future	Buy	4,400	0.00
2037 On 07/05/2020	Bond Future	Sell	4,400	0.00
2037 On 06/08/2020	Bond Future	Sell	4,400	0.00
2037 On 06/08/2020	Bond Future	Buy	4,400	0.00
2037 On 07/05/2020	Bond Future	Buy	6,600	0.00
2037 On 07/05/2020	Bond Future	Sell	6,600	0.00
2037 On 06/08/2020	Bond Future	Sell	6,600	0.00
2037 On 06/08/2020	Bond Future	Buy	6,600	0.00

**R2040 Bond Future**

2040 On 07/05/2020	Bond Future	Buy	10	0.00
2040 On 07/05/2020	Bond Future	Sell	10	0.00
2040 On 06/08/2020	Bond Future	Sell	10	0.00
2040 On 06/08/2020	Bond Future	Buy	10	0.00
2040 On 07/05/2020	Bond Future	Buy	15	0.00
2040 On 07/05/2020	Bond Future	Sell	15	0.00
2040 On 06/08/2020	Bond Future	Sell	15	0.00
2040 On 06/08/2020	Bond Future	Buy	15	0.00
2040 On 07/05/2020	Bond Future	Buy	28	0.00
2040 On 07/05/2020	Bond Future	Sell	28	0.00
2040 On 06/08/2020	Bond Future	Sell	28	0.00
2040 On 06/08/2020	Bond Future	Buy	28	0.00
2040 On 07/05/2020	Bond Future	Buy	30	0.00
2040 On 07/05/2020	Bond Future	Sell	30	0.00
2040 On 06/08/2020	Bond Future	Sell	30	0.00
2040 On 06/08/2020	Bond Future	Buy	30	0.00
2040 On 07/05/2020	Bond Future	Buy	51	0.00
2040 On 07/05/2020	Bond Future	Sell	51	0.00
2040 On 06/08/2020	Bond Future	Sell	51	0.00
2040 On 06/08/2020	Bond Future	Buy	51	0.00
2040 On 07/05/2020	Bond Future	Buy	52	0.00
2040 On 07/05/2020	Bond Future	Sell	52	0.00
2040 On 06/08/2020	Bond Future	Sell	52	0.00
2040 On 06/08/2020	Bond Future	Buy	52	0.00
2040 On 07/05/2020	Bond Future	Buy	58	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 07/05/2020			Sell	58	0.00
2040 On 06/08/2020			Sell	58	0.00
2040 On 06/08/2020			Buy	58	0.00
2040 On 07/05/2020			Buy	75	0.00
2040 On 07/05/2020			Sell	75	0.00
2040 On 06/08/2020			Sell	75	0.00
2040 On 06/08/2020			Buy	75	0.00
2040 On 07/05/2020			Buy	322	0.00
2040 On 07/05/2020			Sell	322	0.00
2040 On 06/08/2020			Sell	322	0.00
2040 On 06/08/2020			Buy	322	0.00
2040 On 07/05/2020			Buy	1,009	0.00
2040 On 07/05/2020			Sell	1,009	0.00
2040 On 06/08/2020			Sell	1,009	0.00
2040 On 06/08/2020			Buy	1,009	0.00
2040 On 07/05/2020			Buy	1,366	0.00
2040 On 07/05/2020			Sell	1,366	0.00
2040 On 06/08/2020			Sell	1,366	0.00
2040 On 06/08/2020			Buy	1,366	0.00
2040 On 07/05/2020			Buy	1,509	0.00
2040 On 07/05/2020			Sell	1,509	0.00
2040 On 06/08/2020			Sell	1,509	0.00
2040 On 06/08/2020			Buy	1,509	0.00
2040 On 07/05/2020			Buy	2,937	0.00
2040 On 07/05/2020			Sell	2,937	0.00
2040 On 06/08/2020			Sell	2,937	0.00
2040 On 06/08/2020			Buy	2,937	0.00
2040 On 07/05/2020			Sell	7,462	0.00
2040 On 07/05/2020			Buy	7,462	0.00
2040 On 06/08/2020			Sell	7,462	0.00
2040 On 06/08/2020			Buy	7,462	0.00

**R2048 Bond Future**

R248 On 07/05/2020			Sell	80	0.00
R248 On 07/05/2020			Buy	80	0.00
R248 On 06/08/2020			Sell	80	0.00
R248 On 06/08/2020			Buy	80	0.00

**R212 Bond Future**

R212 On 07/05/2020			Sell	25	0.00
R212 On 07/05/2020			Buy	25	0.00

R212 On 06/08/2020	Bond Future	Sell	25	0.00
R212 On 06/08/2020	Bond Future	Buy	25	0.00

**R213 Bond Future**

R213 On 07/05/2020	Bond Future	Sell	4,560	0.00
R213 On 07/05/2020	Bond Future	Buy	4,560	0.00
R213 On 06/08/2020	Bond Future	Sell	4,560	0.00
R213 On 06/08/2020	Bond Future	Buy	4,560	0.00

**R214 Bond Future**

R214 On 07/05/2020	Bond Future	Sell	20	0.00
R214 On 07/05/2020	Bond Future	Buy	20	0.00
R214 On 07/05/2020	Bond Future	Sell	32	0.00
R214 On 07/05/2020	Bond Future	Buy	32	0.00
R214 On 07/05/2020	Bond Future	Sell	52	0.00
R214 On 07/05/2020	Bond Future	Buy	52	0.00
R214 On 07/05/2020	Bond Future	Buy	400	0.00
R214 On 07/05/2020	Bond Future	Sell	400	0.00
R214 On 06/08/2020	Bond Future	Sell	400	0.00
R214 On 06/08/2020	Bond Future	Buy	400	0.00

<b>Grand Total for Daily Detailed Turnover:</b>			<b>103,101</b>	<b>0.00</b>
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