



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 : 13/07/2020

TO DATE : 13/07/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 06/08/2020	GOVI		Buy	1	0.00
GOVI On 06/08/2020	GOVI		Sell	1	0.00
GOVI On 06/08/2020	GOVI		Buy	1	0.00
GOVI On 06/08/2020	GOVI		Sell	1	0.00
<b>I2038 Bond Future</b>					
2038 On 06/08/2020	Bond Future		Sell	54	0.00
2038 On 06/08/2020	Bond Future		Buy	54	0.00
<b>R186 Bond Future</b>					
R186 On 06/08/2020	Bond Future		Buy	117	0.00
R186 On 06/08/2020	Bond Future		Sell	117	0.00
R186 On 06/08/2020	Bond Future		Sell	154	0.00

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R186 On 06/08/2020	Bond Future			Buy	154	0.00
R186 On 06/08/2020	Bond Future			Buy	166	0.00
R186 On 06/08/2020	Bond Future			Sell	166	0.00
<b>R2023 Bond Future</b>						
R023 On 06/08/2020	Bond Future			Buy	90	0.00
R023 On 06/08/2020	Bond Future			Sell	90	0.00
<b>R2030 Bond Future</b>						
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	232	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	232	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	232	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	232	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	232	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	232	0.00
<b>R2035 Bond Future</b>						
R035 On 06/08/2020	Bond Future			Sell	5,401	0.00
R035 On 06/08/2020	Bond Future			Buy	5,401	0.00
<b>R2037 Bond Future</b>						
2037 On 06/08/2020	Bond Future			Buy	7,078	0.00
2037 On 06/08/2020	Bond Future			Sell	7,078	0.00
<b>R2040 Bond Future</b>						
2040 On 06/08/2020	Bond Future			Buy	4	0.00
2040 On 06/08/2020	Bond Future			Sell	4	0.00
2040 On 06/08/2020	Bond Future			Buy	7	0.00
2040 On 06/08/2020	Bond Future			Sell	7	0.00
2040 On 06/08/2020	Bond Future			Buy	11	0.00
2040 On 06/08/2020	Bond Future			Sell	11	0.00
2040 On 06/08/2020	Bond Future			Buy	12	0.00
2040 On 06/08/2020	Bond Future			Sell	12	0.00
2040 On 06/08/2020	Bond Future			Buy	19	0.00
2040 On 06/08/2020	Bond Future			Sell	19	0.00
2040 On 06/08/2020	Bond Future			Buy	29	0.00
2040 On 06/08/2020	Bond Future			Sell	29	0.00
2040 On 06/08/2020	Bond Future			Sell	82	0.00
2040 On 06/08/2020	Bond Future			Buy	82	0.00
<b>R2044 Bond Future</b>						
2044 On 06/08/2020	Bond Future			Buy	13,121	0.00
2044 On 06/08/2020	Bond Future			Sell	13,121	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R208 Bond Futures</b>					
R208 On 06/08/2020			Sell	13	0.00
R208 On 06/08/2020			Buy	13	0.00
R208 On 06/08/2020			Sell	15	0.00
R208 On 06/08/2020			Buy	15	0.00
R208 On 06/08/2020			Sell	34	0.00
R208 On 06/08/2020			Buy	34	0.00
R208 On 06/08/2020			Sell	299	0.00
R208 On 06/08/2020			Buy	299	0.00
R208 On 06/08/2020			Sell	307	0.00
R208 On 06/08/2020			Buy	307	0.00
R208 On 06/08/2020			Buy	668	0.00
R208 On 06/08/2020			Sell	668	0.00
<b>R209 Bond Future</b>					
R209 On 06/08/2020			Sell	10	0.00
R209 On 06/08/2020			Buy	10	0.00
R209 On 06/08/2020			Buy	10	0.00
R209 On 06/08/2020			Sell	10	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>28,399</b>	<b>0.00</b>