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 : 14/07/2020** **TO DATE : 14/07/2020**

| Contract | | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---|---|---|---|---|---|
| **R2023 Bond Future** | | | | | | |
| R023 On 06/08/2020 | Bond Future | | | Sell | 150 | 0.00 |
| R023 On 06/08/2020 | Bond Future | | | Buy | 150 | 0.00 |
| **R2030 Bond Future** | | | | | | |
| 2030 On 06/08/2020 | Bond Future | | | Buy | 25 | 0.00 |
| 2030 On 06/08/2020 | Bond Future | | | Sell | 25 | 0.00 |
| 2030 On 06/08/2020 | Bond Future | | | Sell | 120 | 0.00 |
| 2030 On 06/08/2020 | Bond Future | | | Buy | 120 | 0.00 |
| 2030 On 06/08/2020 | Bond Future | | | Sell | 120 | 0.00 |
| 2030 On 06/08/2020 | Bond Future | | | Buy | 120 | 0.00 |
| 2030 On 06/08/2020 | Bond Future | | | Buy | 200 | 0.00 |
| 2030 On 06/08/2020 | Bond Future | | | Sell | 200 | 0.00 |
| **R2037 Bond Future** | | | | | | |
| 2037 On 06/08/2020 | Bond Future | | | Buy | 1,000 | 0.00 |

| | | | | |
|---|---|---|---|---|
| 2037 On 06/08/2020 | Bond Future | Sell | 1,000 | 0.00 |
| **R208 Bond Futures** | | | | |
| R208 On 06/08/2020 | Bond Future | Sell | 1 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Buy | 1 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Sell | 1 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Buy | 1 | 0.00 |
| **R209 Bond Future** | | | | |
| R209 On 06/08/2020 | Bond Future | Sell | 10 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Buy | 10 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Buy | 10 | 0.00 |
| R209 On 06/08/2020 | Bond Future | Sell | 10 | 0.00 |
| **R213 Bond Future** | | | | |
| R213 On 06/08/2020 | Bond Future | Sell | 1,000 | 0.00 |
| R213 On 06/08/2020 | Bond Future | Buy | 1,000 | 0.00 |
| **Grand Total for Daily Detailed Turnover:** | | | **2,637** | **0.00** |