



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 : 04/09/2020

TO DATE : 04/09/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 05/11/2020	Bond Future		Buy	10	0.00
R186 On 05/11/2020	Bond Future		Sell	10	0.00
R186 On 05/11/2020	Bond Future		Buy	10	0.00
R186 On 05/11/2020	Bond Future		Sell	10	0.00
R186 On 05/11/2020	Bond Future		Buy	36	0.00
R186 On 05/11/2020	Bond Future		Sell	36	0.00
R186 On 04/02/2021	Bond Future		Buy	50	0.00
R186 On 04/02/2021	Bond Future		Sell	50	0.00
R186 On 04/02/2021	Bond Future		Sell	50	0.00
R186 On 04/02/2021	Bond Future		Buy	50	0.00
R2023 Bond Future					
R023 On 05/11/2020	Bond Future		Buy	41	0.00

-

R023 On 05/11/2020	Bond Future	Sell	41	0.00
R023 On 05/11/2020	Bond Future	Buy	41	0.00
R023 On 05/11/2020	Bond Future	Sell	41	0.00
R2030 Bond Future				
2030 On 05/11/2020	Bond Future	Buy	4	0.00
2030 On 05/11/2020	Bond Future	Sell	4	0.00
2030 On 05/11/2020	Bond Future	Buy	4	0.00
2030 On 05/11/2020	Bond Future	Sell	4	0.00
2030 On 05/11/2020	Bond Future	Sell	14	0.00
2030 On 05/11/2020	Bond Future	Buy	14	0.00
2030 On 05/11/2020	Bond Future	Sell	28	0.00
2030 On 05/11/2020	Bond Future	Buy	28	0.00
2030 On 05/11/2020	Bond Future	Buy	42	0.00
2030 On 05/11/2020	Bond Future	Sell	42	0.00
R2032 Bond Future				
2032 On 04/02/2021	Bond Future	Buy	60	0.00
2032 On 04/02/2021	Bond Future	Sell	60	0.00
2032 On 04/02/2021	Bond Future	Sell	60	0.00
2032 On 04/02/2021	Bond Future	Buy	60	0.00
2032 On 05/11/2020	Bond Future	Buy	112	0.00
2032 On 05/11/2020	Bond Future	Sell	112	0.00
2032 On 05/11/2020	Bond Future	Buy	112	0.00
2032 On 05/11/2020	Bond Future	Sell	112	0.00
R2035 Bond Future				
R035 On 05/11/2020	Bond Future	Buy	4	0.00
R035 On 05/11/2020	Bond Future	Sell	4	0.00
R035 On 05/11/2020	Bond Future	Buy	4	0.00
R035 On 05/11/2020	Bond Future	Sell	4	0.00
R2037 Bond Future				
2037 On 05/11/2020	Bond Future	Buy	362	0.00
2037 On 05/11/2020	Bond Future	Sell	362	0.00
2037 On 05/11/2020	Bond Future	Buy	362	0.00
2037 On 05/11/2020	Bond Future	Sell	362	0.00
R2040 Bond Future				
2040 On 05/11/2020	Bond Future	Buy	53	0.00
2040 On 05/11/2020	Bond Future	Sell	53	0.00
2040 On 05/11/2020	Bond Future	Buy	53	0.00
2040 On 05/11/2020	Bond Future	Sell	53	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2044 Bond Future					
2044 On 05/11/2020			Sell	27	0.00
2044 On 05/11/2020			Buy	27	0.00
2044 On 05/11/2020			Sell	27	0.00
2044 On 05/11/2020			Buy	27	0.00
R2048 Bond Future					
R248 On 05/11/2020			Sell	18	0.00
R248 On 05/11/2020			Buy	18	0.00
R248 On 05/11/2020			Sell	18	0.00
R248 On 05/11/2020			Buy	18	0.00
R248 On 05/11/2020			Sell	500	0.00
R248 On 05/11/2020			Buy	500	0.00
R209 Bond Future					
R209 On 05/11/2020			Sell	1	0.00
R209 On 05/11/2020			Buy	1	0.00
R209 On 05/11/2020			Sell	1	0.00
R209 On 05/11/2020			Buy	1	0.00
R209 On 06/05/2021			Sell	5	0.00
R209 On 06/05/2021			Buy	5	0.00
R209 On 06/05/2021			Sell	5	0.00
R209 On 06/05/2021			Buy	5	0.00
R209 On 06/05/2021			Sell	25	0.00
R209 On 06/05/2021			Buy	25	0.00
R209 On 06/05/2021			Sell	40	0.00
R209 On 06/05/2021			Buy	40	0.00
R209 On 06/05/2021			Sell	40	0.00
R209 On 06/05/2021			Buy	40	0.00
R209 On 06/05/2021			Sell	65	0.00
R209 On 06/05/2021			Buy	65	0.00
R209 On 06/05/2021			Sell	250	0.00
R209 On 06/05/2021			Buy	250	0.00
R213 Bond Future					
R213 On 05/11/2020			Buy	39	0.00
R213 On 05/11/2020			Sell	39	0.00

R213 On 05/11/2020	Bond Future	Buy	39	0.00
R213 On 05/11/2020	Bond Future	Sell	39	0.00

R214 Bond Future

R214 On 05/11/2020	Bond Future	Buy	10	0.00
R214 On 05/11/2020	Bond Future	Sell	10	0.00
R214 On 05/11/2020	Bond Future	Buy	10	0.00
R214 On 05/11/2020	Bond Future	Sell	10	0.00

Grand Total for Daily Detailed Turnover: 2,632 0.00