



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 : 30/01/2020

TO DATE : 30/01/2020

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index

ALBI On 06/02/2020	Index Future		Sell	1	0.00
ALBI On 06/02/2020	Index Future		Buy	1	0.00
ALBI On 06/02/2020	Index Future		Buy	1	0.00
ALBI On 06/02/2020	Index Future		Sell	1	0.00
ALBI On 07/05/2020	Index Future		Buy	1	0.00
ALBI On 07/05/2020	Index Future		Sell	1	0.00
ALBI On 07/05/2020	Index Future		Sell	1	0.00
ALBI On 07/05/2020	Index Future		Buy	1	0.00

#### Govi Total Return Index

GOVI On 06/02/2020	GOVI		Buy	49	0.00
GOVI On 06/02/2020	GOVI		Sell	49	0.00

#### I2025 Bond Future

2025 On 06/02/2020	Bond Future		Sell	100	0.00
2025 On 06/02/2020	Bond Future		Buy	100	0.00
2025 On 07/05/2020	Bond Future		Buy	100	0.00
2025 On 07/05/2020	Bond Future		Sell	100	0.00
2025 On 06/02/2020	Bond Future		Sell	600	0.00
2025 On 06/02/2020	Bond Future		Buy	600	0.00
2025 On 07/05/2020	Bond Future		Buy	600	0.00
2025 On 07/05/2020	Bond Future		Sell	600	0.00
2025 On 06/02/2020	Bond Future		Sell	700	0.00
2025 On 06/02/2020	Bond Future		Buy	700	0.00
2025 On 07/05/2020	Bond Future		Sell	700	0.00
2025 On 07/05/2020	Bond Future		Buy	700	0.00

**I2029 Bond Future**

2029 On 06/02/2020	Bond Future		Sell	550	0.00
2029 On 06/02/2020	Bond Future		Buy	550	0.00
2029 On 06/02/2020	Bond Future		Sell	550	0.00
2029 On 06/02/2020	Bond Future		Buy	550	0.00
2029 On 07/05/2020	Bond Future		Buy	550	0.00
2029 On 07/05/2020	Bond Future		Sell	550	0.00
2029 On 07/05/2020	Bond Future		Buy	550	0.00
2029 On 07/05/2020	Bond Future		Sell	550	0.00

**I2050 Bond Future**

2050 On 07/05/2020	Bond Future		Buy	35	0.00
2050 On 07/05/2020	Bond Future		Sell	35	0.00

**R186 Bond Future**

R186 On 06/02/2020	Bond Future		Buy	3	0.00
R186 On 06/02/2020	Bond Future		Sell	3	0.00
R186 On 06/02/2020	Bond Future		Sell	3	0.00
R186 On 06/02/2020	Bond Future		Buy	3	0.00
R186 On 06/02/2020	Bond Future		Buy	7	0.00
R186 On 06/02/2020	Bond Future		Sell	7	0.00
R186 On 06/02/2020	Bond Future		Sell	7	0.00
R186 On 06/02/2020	Bond Future		Buy	7	0.00
R186 On 06/08/2020	Bond Future		Sell	30	0.00
R186 On 06/08/2020	Bond Future		Buy	30	0.00
R186 On 06/08/2020	Bond Future		Sell	35	0.00
R186 On 06/08/2020	Bond Future		Buy	35	0.00
R186 On 06/08/2020	Bond Future		Sell	65	0.00
R186 On 06/08/2020	Bond Future		Buy	65	0.00
R186 On 06/08/2020	Bond Future	8.25	Put	75	0.00
R186 On 06/08/2020	Bond Future	8.25	Put	75	0.00
R186 On 06/08/2020	Bond Future	8.25	Put	75	0.00
R186 On 06/08/2020	Bond Future	8.25	Put	75	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/02/2020			Sell	100	0.00
R186 On 06/02/2020			Buy	100	0.00
R186 On 06/08/2020	8.25	Put	Sell	150	0.00
R186 On 06/08/2020	8.25	Put	Buy	150	0.00
R186 On 06/08/2020			Sell	165	0.00
R186 On 06/08/2020			Buy	165	0.00
R186 On 06/08/2020			Buy	295	0.00
R186 On 06/08/2020			Sell	295	0.00
R186 On 06/08/2020			Buy	295	0.00
R186 On 06/08/2020			Sell	295	0.00
R186 On 06/08/2020	8.25	Put	Sell	350	0.00
R186 On 06/08/2020	8.25	Put	Buy	350	0.00
R186 On 06/08/2020	8.25	Put	Sell	650	0.00
R186 On 06/08/2020	8.25	Put	Buy	650	0.00
R186 On 06/08/2020	8.25	Put	Sell	650	0.00
R186 On 06/08/2020	8.25	Put	Buy	650	0.00
R186 On 06/08/2020			Buy	1,125	0.00
R186 On 06/08/2020			Sell	1,125	0.00
R186 On 06/08/2020			Buy	1,125	0.00
R186 On 06/08/2020			Sell	1,125	0.00
R186 On 07/05/2020			Sell	1,500	0.00
R186 On 07/05/2020			Buy	1,500	0.00
R186 On 07/05/2020			Sell	1,500	0.00
R186 On 07/05/2020			Buy	1,500	0.00
R186 On 07/05/2020	7.90	Put	Buy	2,500	0.00
R186 On 07/05/2020	7.90	Put	Sell	2,500	0.00
R186 On 07/05/2020	7.90	Put	Buy	2,500	0.00
R186 On 07/05/2020	7.90	Put	Sell	2,500	0.00
R186 On 06/08/2020	8.25	Put	Sell	2,500	0.00
R186 On 06/08/2020	8.25	Put	Buy	2,500	0.00
R186 On 06/08/2020	8.25	Put	Sell	2,500	0.00
R186 On 06/08/2020	8.25	Put	Buy	2,500	0.00

**R197 Bond Future**

R197 On 06/02/2020			Sell	950	0.00
R197 On 06/02/2020			Buy	950	0.00
R197 On 06/02/2020			Sell	950	0.00
R197 On 06/02/2020			Buy	950	0.00
R197 On 06/02/2020			Buy	950	0.00
R197 On 06/02/2020			Sell	950	0.00
R197 On 06/02/2020			Sell	950	0.00
R197 On 06/02/2020			Buy	950	0.00

R197 On 07/05/2020	Bond Future	Sell	950	0.00
R197 On 07/05/2020	Bond Future	Buy	950	0.00
R197 On 07/05/2020	Bond Future	Buy	950	0.00
R197 On 07/05/2020	Bond Future	Sell	950	0.00
R197 On 07/05/2020	Bond Future	Sell	950	0.00
R197 On 07/05/2020	Bond Future	Buy	950	0.00
R197 On 07/05/2020	Bond Future	Buy	950	0.00
R197 On 07/05/2020	Bond Future	Sell	950	0.00

**R202 Bond Future**

R202 On 07/05/2020	Bond Future	Sell	17	0.00
R202 On 07/05/2020	Bond Future	Buy	17	0.00

**R2023 Bond Future**

R023 On 07/05/2020	Bond Future	Sell	26	0.00
R023 On 07/05/2020	Bond Future	Buy	26	0.00
R023 On 07/05/2020	Bond Future	Sell	32	0.00
R023 On 07/05/2020	Bond Future	Buy	32	0.00
R023 On 07/05/2020	Bond Future	Sell	160	0.00
R023 On 07/05/2020	Bond Future	Buy	160	0.00
R023 On 07/05/2020	Bond Future	Sell	200	0.00
R023 On 07/05/2020	Bond Future	Buy	200	0.00
R023 On 07/05/2020	Bond Future	Sell	418	0.00
R023 On 07/05/2020	Bond Future	Buy	418	0.00
R023 On 06/02/2020	Bond Future	Sell	600	0.00
R023 On 06/02/2020	Bond Future	Buy	600	0.00
R023 On 07/05/2020	Bond Future	Buy	600	0.00
R023 On 07/05/2020	Bond Future	Sell	600	0.00
R023 On 06/02/2020	Bond Future	Sell	620	0.00
R023 On 06/02/2020	Bond Future	Buy	620	0.00
R023 On 07/05/2020	Bond Future	Buy	620	0.00
R023 On 07/05/2020	Bond Future	Sell	620	0.00
R023 On 06/02/2020	Bond Future	Buy	950	0.00
R023 On 06/02/2020	Bond Future	Sell	950	0.00
R023 On 06/02/2020	Bond Future	Sell	950	0.00
R023 On 06/02/2020	Bond Future	Buy	950	0.00
R023 On 06/02/2020	Bond Future	Sell	1,220	0.00
R023 On 06/02/2020	Bond Future	Buy	1,220	0.00
R023 On 07/05/2020	Bond Future	Buy	1,220	0.00
R023 On 07/05/2020	Bond Future	Sell	1,220	0.00

**R2030 Bond Future**

2030 On 07/05/2020	Bond Future	Buy	6	0.00
2030 On 07/05/2020	Bond Future	Sell	6	0.00
2030 On 07/05/2020	Bond Future	Buy	8	0.00
2030 On 07/05/2020	Bond Future	Sell	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 07/05/2020			Buy	19	0.00
2030 On 07/05/2020			Sell	19	0.00
2030 On 07/05/2020			Buy	22	0.00
2030 On 07/05/2020			Sell	22	0.00
2030 On 07/05/2020			Buy	23	0.00
2030 On 07/05/2020			Sell	23	0.00
2030 On 07/05/2020			Buy	25	0.00
2030 On 07/05/2020			Sell	25	0.00
2030 On 07/05/2020			Buy	40	0.00
2030 On 07/05/2020			Sell	40	0.00
2030 On 07/05/2020			Buy	42	0.00
2030 On 07/05/2020			Sell	42	0.00
2030 On 07/05/2020			Buy	50	0.00
2030 On 07/05/2020			Sell	50	0.00
2030 On 07/05/2020			Buy	50	0.00
2030 On 07/05/2020			Sell	50	0.00
2030 On 07/05/2020			Sell	58	0.00
2030 On 07/05/2020			Buy	58	0.00
2030 On 07/05/2020			Buy	76	0.00
2030 On 07/05/2020			Sell	76	0.00
2030 On 07/05/2020			Buy	80	0.00
2030 On 07/05/2020			Sell	80	0.00
2030 On 07/05/2020			Buy	91	0.00
2030 On 07/05/2020			Sell	91	0.00
2030 On 07/05/2020			Buy	97	0.00
2030 On 07/05/2020			Sell	97	0.00
2030 On 07/05/2020			Buy	364	0.00
2030 On 07/05/2020			Sell	364	0.00
2030 On 07/05/2020			Sell	951	0.00
2030 On 07/05/2020			Buy	951	0.00

**R2032 Bond Future**

2032 On 07/05/2020			Buy	9	0.00
2032 On 07/05/2020			Sell	9	0.00
2032 On 07/05/2020			Buy	14	0.00
2032 On 07/05/2020			Sell	14	0.00
2032 On 07/05/2020			Buy	25	0.00
2032 On 07/05/2020			Sell	25	0.00
2032 On 07/05/2020			Buy	26	0.00
2032 On 07/05/2020			Sell	26	0.00
2032 On 07/05/2020			Buy	26	0.00
2032 On 07/05/2020			Sell	26	0.00

2032 On 07/05/2020	Bond Future	Buy	32	0.00
2032 On 07/05/2020	Bond Future	Sell	32	0.00
2032 On 07/05/2020	Bond Future	Buy	58	0.00
2032 On 07/05/2020	Bond Future	Sell	58	0.00
2032 On 07/05/2020	Bond Future	Buy	231	0.00
2032 On 07/05/2020	Bond Future	Sell	231	0.00
2032 On 07/05/2020	Bond Future	Buy	335	0.00
2032 On 07/05/2020	Bond Future	Sell	335	0.00
2032 On 07/05/2020	Bond Future	Buy	738	0.00
2032 On 07/05/2020	Bond Future	Sell	738	0.00
2032 On 07/05/2020	Bond Future	Sell	1,378	0.00
2032 On 07/05/2020	Bond Future	Buy	1,378	0.00

**R2037 Bond Future**

2037 On 07/05/2020	Bond Future	Buy	15	0.00
2037 On 07/05/2020	Bond Future	Sell	15	0.00
2037 On 07/05/2020	Bond Future	Buy	27	0.00
2037 On 07/05/2020	Bond Future	Sell	27	0.00
2037 On 07/05/2020	Bond Future	Sell	42	0.00
2037 On 07/05/2020	Bond Future	Buy	42	0.00

**R2044 Bond Future**

2044 On 06/02/2020	Bond Future	Sell	1	0.00
2044 On 06/02/2020	Bond Future	Buy	1	0.00
2044 On 06/02/2020	Bond Future	Sell	12	0.00
2044 On 06/02/2020	Bond Future	Buy	12	0.00
2044 On 06/02/2020	Bond Future	Sell	12	0.00
2044 On 06/02/2020	Bond Future	Buy	12	0.00
2044 On 06/02/2020	Bond Future	Sell	13	0.00
2044 On 06/02/2020	Bond Future	Buy	13	0.00
2044 On 06/02/2020	Bond Future	Sell	15	0.00
2044 On 06/02/2020	Bond Future	Buy	15	0.00
2044 On 06/02/2020	Bond Future	Sell	66	0.00
2044 On 06/02/2020	Bond Future	Buy	66	0.00
2044 On 06/02/2020	Bond Future	Sell	135	0.00
2044 On 06/02/2020	Bond Future	Buy	135	0.00
2044 On 06/02/2020	Bond Future	Sell	147	0.00
2044 On 06/02/2020	Bond Future	Buy	147	0.00
2044 On 06/02/2020	Bond Future	Sell	401	0.00
2044 On 06/02/2020	Bond Future	Buy	401	0.00

**R209 Bond Future**

R209 On 06/02/2020	Bond Future	Buy	14	0.00
R209 On 06/02/2020	Bond Future	Sell	14	0.00
R209 On 06/02/2020	Bond Future	Sell	29	0.00
R209 On 06/02/2020	Bond Future	Buy	29	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 06/02/2020	Bond Future		Buy	29	0.00
R209 On 06/02/2020	Bond Future		Sell	29	0.00
R209 On 06/02/2020	Bond Future		Buy	241	0.00
R209 On 06/02/2020	Bond Future		Sell	241	0.00
R209 On 06/02/2020	Bond Future		Sell	255	0.00
R209 On 06/02/2020	Bond Future		Buy	255	0.00
<b>R210 Bond Future</b>					
R210 On 06/02/2020	Bond Future		Sell	510	0.00
R210 On 06/02/2020	Bond Future		Buy	510	0.00
R210 On 06/02/2020	Bond Future		Sell	510	0.00
R210 On 06/02/2020	Bond Future		Buy	510	0.00
R210 On 07/05/2020	Bond Future		Sell	510	0.00
R210 On 07/05/2020	Bond Future		Buy	510	0.00
R210 On 07/05/2020	Bond Future		Buy	510	0.00
R210 On 07/05/2020	Bond Future		Sell	510	0.00
<b>R213 Bond Future</b>					
R213 On 07/05/2020	Bond Future		Buy	1	0.00
R213 On 07/05/2020	Bond Future		Sell	1	0.00
R213 On 07/05/2020	Bond Future		Buy	17	0.00
R213 On 07/05/2020	Bond Future		Sell	17	0.00
R213 On 07/05/2020	Bond Future		Buy	153	0.00
R213 On 07/05/2020	Bond Future		Sell	153	0.00
R213 On 07/05/2020	Bond Future		Buy	186	0.00
R213 On 07/05/2020	Bond Future		Sell	186	0.00
R213 On 07/05/2020	Bond Future		Buy	205	0.00
R213 On 07/05/2020	Bond Future		Sell	205	0.00
R213 On 07/05/2020	Bond Future		Buy	225	0.00
R213 On 07/05/2020	Bond Future		Sell	225	0.00
R213 On 07/05/2020	Bond Future		Buy	591	0.00
R213 On 07/05/2020	Bond Future		Sell	591	0.00
R213 On 07/05/2020	Bond Future		Buy	1,602	0.00
R213 On 07/05/2020	Bond Future		Sell	1,602	0.00
R213 On 07/05/2020	Bond Future		Sell	2,980	0.00
R213 On 07/05/2020	Bond Future		Buy	2,980	0.00
<b>R214 Bond Future</b>					
R214 On 07/05/2020	Bond Future		Sell	103	0.00
R214 On 07/05/2020	Bond Future		Buy	103	0.00
R214 On 07/05/2020	Bond Future		Sell	291	0.00

R214 On 07/05/2020	Bond Future	Buy	291	0.00
R214 On 07/05/2020	Bond Future	Sell	682	0.00
R214 On 07/05/2020	Bond Future	Buy	682	0.00
R214 On 07/05/2020	Bond Future	Sell	1,076	0.00
R214 On 07/05/2020	Bond Future	Buy	1,076	0.00

**Grand Total for Daily Detailed Turnover:**

**55,006**

**0.00**