



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 : 14/02/2020

TO DATE : 14/02/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 07/05/2020			Buy	30	0.00
2029 On 07/05/2020			Sell	30	0.00
R2023 Bond Future					
R023 On 07/05/2020			Sell	2	0.00
R023 On 07/05/2020			Buy	2	0.00
R023 On 07/05/2020			Sell	11	0.00
R023 On 07/05/2020			Buy	11	0.00
R023 On 07/05/2020			Sell	46	0.00
R023 On 07/05/2020			Buy	46	0.00
R023 On 07/05/2020			Sell	47	0.00
R023 On 07/05/2020			Buy	47	0.00
R023 On 07/05/2020			Sell	51	0.00
R023 On 07/05/2020			Buy	51	0.00

R023 On 07/05/2020	Bond Future		Sell	77	0.00
R023 On 07/05/2020	Bond Future		Buy	77	0.00
R023 On 07/05/2020	Bond Future		Buy	100	0.00
R023 On 07/05/2020	Bond Future		Sell	100	0.00
R023 On 07/05/2020	Bond Future		Sell	130	0.00
R023 On 07/05/2020	Bond Future		Buy	130	0.00
R023 On 07/05/2020	Bond Future		Buy	2,000	0.00
R023 On 07/05/2020	Bond Future		Sell	2,000	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future		Buy	10	0.00
2030 On 07/05/2020	Bond Future		Sell	10	0.00
2030 On 07/05/2020	Bond Future		Buy	13	0.00
2030 On 07/05/2020	Bond Future		Sell	13	0.00
2030 On 07/05/2020	Bond Future		Buy	22	0.00
2030 On 07/05/2020	Bond Future		Sell	22	0.00
2030 On 07/05/2020	Bond Future		Buy	80	0.00
2030 On 07/05/2020	Bond Future		Sell	80	0.00
2030 On 07/05/2020	Bond Future		Buy	81	0.00
2030 On 07/05/2020	Bond Future		Sell	81	0.00
2030 On 07/05/2020	Bond Future		Buy	247	0.00
2030 On 07/05/2020	Bond Future		Sell	247	0.00
2030 On 07/05/2020	Bond Future		Sell	373	0.00
2030 On 07/05/2020	Bond Future		Buy	373	0.00

R2035 Bond Future

R035 On 06/08/2020	Bond Future	9.67	Call	Sell	50	0.00
R035 On 06/08/2020	Bond Future	9.67	Call	Buy	50	0.00
R035 On 06/08/2020	Bond Future	9.67	Call	Sell	50	0.00
R035 On 06/08/2020	Bond Future	9.67	Call	Buy	50	0.00
R035 On 06/08/2020	Bond Future	9.09	Call	Buy	50	0.00
R035 On 06/08/2020	Bond Future	9.09	Call	Sell	50	0.00
R035 On 06/08/2020	Bond Future	9.09	Call	Buy	50	0.00
R035 On 06/08/2020	Bond Future	9.09	Call	Sell	50	0.00
R035 On 06/08/2020	Bond Future	10.45	Put	Buy	50	0.00
R035 On 06/08/2020	Bond Future	10.45	Put	Sell	50	0.00
R035 On 06/08/2020	Bond Future	10.45	Put	Buy	50	0.00
R035 On 06/08/2020	Bond Future	10.45	Put	Sell	50	0.00
R035 On 06/08/2020	Bond Future	9.67	Call	Sell	200	0.00
R035 On 06/08/2020	Bond Future	9.67	Call	Buy	200	0.00
R035 On 06/08/2020	Bond Future	9.67	Call	Sell	200	0.00
R035 On 06/08/2020	Bond Future	9.67	Call	Buy	200	0.00
R035 On 06/08/2020	Bond Future	9.09	Call	Buy	200	0.00
R035 On 06/08/2020	Bond Future	9.09	Call	Sell	200	0.00
R035 On 06/08/2020	Bond Future	9.09	Call	Buy	200	0.00
R035 On 06/08/2020	Bond Future	9.09	Call	Sell	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/08/2020	10.45	Put	Buy	200	0.00
R035 On 06/08/2020	10.45	Put	Sell	200	0.00
R035 On 06/08/2020	10.45	Put	Buy	200	0.00
R035 On 06/08/2020	10.45	Put	Sell	200	0.00
R035 On 06/08/2020	9.67	Call	Buy	500	0.00
R035 On 06/08/2020	9.67	Call	Sell	500	0.00
R035 On 06/08/2020	9.09	Call	Buy	500	0.00
R035 On 06/08/2020	9.09	Call	Sell	500	0.00
R035 On 06/08/2020	10.45	Put	Sell	500	0.00
R035 On 06/08/2020	10.45	Put	Buy	500	0.00

R2040 Bond Future

2040 On 07/05/2020	Bond Future		Sell	1	0.00
2040 On 07/05/2020	Bond Future		Buy	1	0.00
2040 On 07/05/2020	Bond Future		Sell	1	0.00
2040 On 07/05/2020	Bond Future		Buy	1	0.00
2040 On 07/05/2020	Bond Future		Sell	2	0.00
2040 On 07/05/2020	Bond Future		Buy	2	0.00
2040 On 07/05/2020	Bond Future		Sell	2	0.00
2040 On 07/05/2020	Bond Future		Buy	2	0.00
2040 On 07/05/2020	Bond Future		Sell	4	0.00
2040 On 07/05/2020	Bond Future		Buy	4	0.00
2040 On 07/05/2020	Bond Future		Sell	4	0.00
2040 On 07/05/2020	Bond Future		Buy	4	0.00
2040 On 07/05/2020	Bond Future		Sell	5	0.00
2040 On 07/05/2020	Bond Future		Buy	5	0.00
2040 On 07/05/2020	Bond Future		Sell	6	0.00
2040 On 07/05/2020	Bond Future		Buy	6	0.00
2040 On 07/05/2020	Bond Future		Sell	79	0.00
2040 On 07/05/2020	Bond Future		Buy	79	0.00
2040 On 07/05/2020	Bond Future		Sell	119	0.00
2040 On 07/05/2020	Bond Future		Buy	119	0.00
2040 On 07/05/2020	Bond Future		Sell	231	0.00
2040 On 07/05/2020	Bond Future		Buy	231	0.00
2040 On 07/05/2020	Bond Future		Sell	454	0.00
2040 On 07/05/2020	Bond Future		Buy	454	0.00

R2044 Bond Future

2044 On 07/05/2020	Bond Future		Buy	3	0.00
2044 On 07/05/2020	Bond Future		Sell	3	0.00
2044 On 07/05/2020	Bond Future		Sell	4	0.00

2044 On 07/05/2020	Bond Future	Buy	4	0.00
2044 On 07/05/2020	Bond Future	Sell	7	0.00
2044 On 07/05/2020	Bond Future	Buy	7	0.00
2044 On 07/05/2020	Bond Future	Sell	7	0.00
2044 On 07/05/2020	Bond Future	Buy	7	0.00
2044 On 07/05/2020	Bond Future	Sell	12	0.00
2044 On 07/05/2020	Bond Future	Buy	12	0.00
2044 On 07/05/2020	Bond Future	Sell	13	0.00
2044 On 07/05/2020	Bond Future	Buy	13	0.00
2044 On 07/05/2020	Bond Future	Sell	14	0.00
2044 On 07/05/2020	Bond Future	Buy	14	0.00
2044 On 07/05/2020	Bond Future	Sell	18	0.00
2044 On 07/05/2020	Bond Future	Buy	18	0.00
2044 On 07/05/2020	Bond Future	Sell	247	0.00
2044 On 07/05/2020	Bond Future	Buy	247	0.00
2044 On 07/05/2020	Bond Future	Sell	370	0.00
2044 On 07/05/2020	Bond Future	Buy	370	0.00
2044 On 07/05/2020	Bond Future	Sell	721	0.00
2044 On 07/05/2020	Bond Future	Buy	721	0.00
2044 On 07/05/2020	Bond Future	Sell	1,416	0.00
2044 On 07/05/2020	Bond Future	Buy	1,416	0.00

R209 Bond Future

R209 On 07/05/2020	Bond Future	Buy	4	0.00
R209 On 07/05/2020	Bond Future	Sell	4	0.00
R209 On 07/05/2020	Bond Future	Buy	6	0.00
R209 On 07/05/2020	Bond Future	Sell	6	0.00
R209 On 07/05/2020	Bond Future	Buy	11	0.00
R209 On 07/05/2020	Bond Future	Sell	11	0.00
R209 On 07/05/2020	Bond Future	Buy	12	0.00
R209 On 07/05/2020	Bond Future	Sell	12	0.00
R209 On 07/05/2020	Bond Future	Buy	19	0.00
R209 On 07/05/2020	Bond Future	Sell	19	0.00
R209 On 07/05/2020	Bond Future	Buy	20	0.00
R209 On 07/05/2020	Bond Future	Sell	20	0.00
R209 On 07/05/2020	Bond Future	Buy	23	0.00
R209 On 07/05/2020	Bond Future	Sell	23	0.00
R209 On 07/05/2020	Bond Future	Buy	29	0.00
R209 On 07/05/2020	Bond Future	Sell	29	0.00
R209 On 07/05/2020	Bond Future	Buy	392	0.00
R209 On 07/05/2020	Bond Future	Sell	392	0.00
R209 On 07/05/2020	Bond Future	Buy	586	0.00
R209 On 07/05/2020	Bond Future	Sell	586	0.00
R209 On 07/05/2020	Bond Future	Buy	1,142	0.00
R209 On 07/05/2020	Bond Future	Sell	1,142	0.00
R209 On 07/05/2020	Bond Future	Sell	2,244	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 07/05/2020 Bond Future			Buy	2,244	0.00
Grand Total for Daily Detailed Turnover:				14,548	0.00
