



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 : 26/02/2020

TO DATE : 26/02/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 07/05/2020	Index Future		Sell	3	0.00
ALBI On 07/05/2020	Index Future		Buy	3	0.00
I2029 Bond Future					
2029 On 07/05/2020	Bond Future		Sell	22	0.00
2029 On 07/05/2020	Bond Future		Buy	22	0.00
2029 On 07/05/2020	Bond Future		Buy	22	0.00
2029 On 07/05/2020	Bond Future		Sell	22	0.00
2029 On 07/05/2020	Bond Future		Buy	22	0.00
2029 On 07/05/2020	Bond Future		Sell	22	0.00
I2050 Bond Future					
2050 On 07/05/2020	Bond Future		Sell	45	0.00
2050 On 07/05/2020	Bond Future		Buy	45	0.00

R186 Bond Future

R186 On 07/05/2020	Bond Future		Sell	8	0.00
R186 On 07/05/2020	Bond Future		Buy	8	0.00
R186 On 07/05/2020	Bond Future		Sell	30	0.00
R186 On 07/05/2020	Bond Future		Buy	30	0.00
R186 On 07/05/2020	Bond Future		Sell	30	0.00
R186 On 07/05/2020	Bond Future		Buy	30	0.00
R186 On 07/05/2020	Bond Future		Buy	30	0.00
R186 On 07/05/2020	Bond Future		Sell	30	0.00
R186 On 07/05/2020	Bond Future		Sell	100	0.00
R186 On 07/05/2020	Bond Future		Buy	100	0.00
R186 On 07/05/2020	Bond Future		Sell	100	0.00
R186 On 07/05/2020	Bond Future		Buy	100	0.00
R186 On 07/05/2020	Bond Future		Buy	180	0.00
R186 On 07/05/2020	Bond Future		Sell	180	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future		Buy	1	0.00	
2030 On 07/05/2020	Bond Future		Sell	1	0.00	
2030 On 04/02/2021	Bond Future	8.36	Call	Buy	6	0.00
2030 On 04/02/2021	Bond Future	8.36	Call	Sell	6	0.00
2030 On 04/02/2021	Bond Future	8.86	Call	Buy	6	0.00
2030 On 04/02/2021	Bond Future	8.86	Call	Sell	6	0.00
2030 On 06/08/2020	Bond Future	8.86	Call	Buy	6	0.00
2030 On 06/08/2020	Bond Future	8.86	Call	Sell	6	0.00
2030 On 06/08/2020	Bond Future	8.36	Call	Buy	6	0.00
2030 On 06/08/2020	Bond Future	8.36	Call	Sell	6	0.00
2030 On 06/08/2020	Bond Future	9.42	Put	Buy	6	0.00
2030 On 06/08/2020	Bond Future	9.42	Put	Sell	6	0.00
2030 On 04/02/2021	Bond Future	10.20	Put	Buy	6	0.00
2030 On 04/02/2021	Bond Future	10.20	Put	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	
2030 On 07/05/2020	Bond Future		Buy	9	0.00	
2030 On 07/05/2020	Bond Future		Sell	9	0.00	
2030 On 07/05/2020	Bond Future		Sell	18	0.00	
2030 On 07/05/2020	Bond Future		Buy	18	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	26	0.00	
2030 On 07/05/2020	Bond Future		Sell	26	0.00	
2030 On 07/05/2020	Bond Future		Sell	26	0.00	
2030 On 07/05/2020	Bond Future		Buy	26	0.00	
2030 On 07/05/2020	Bond Future		Buy	57	0.00	
2030 On 07/05/2020	Bond Future		Sell	57	0.00	

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 05/11/2020	Bond Future	8.73	Call	Buy	58	0.00
2030 On 05/11/2020	Bond Future	8.73	Call	Sell	58	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Buy	58	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Sell	58	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Buy	58	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Sell	58	0.00
2030 On 07/05/2020	Bond Future			Buy	61	0.00
2030 On 07/05/2020	Bond Future			Sell	61	0.00
2030 On 07/05/2020	Bond Future			Buy	62	0.00
2030 On 07/05/2020	Bond Future			Sell	62	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	65	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	65	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	65	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	65	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	65	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	65	0.00
2030 On 07/05/2020	Bond Future			Buy	73	0.00
2030 On 07/05/2020	Bond Future			Sell	73	0.00
2030 On 07/05/2020	Bond Future			Buy	74	0.00
2030 On 07/05/2020	Bond Future			Sell	74	0.00
2030 On 07/05/2020	Bond Future			Buy	78	0.00
2030 On 07/05/2020	Bond Future			Sell	78	0.00
2030 On 07/05/2020	Bond Future			Buy	100	0.00
2030 On 07/05/2020	Bond Future			Sell	100	0.00
2030 On 07/05/2020	Bond Future			Buy	100	0.00
2030 On 07/05/2020	Bond Future			Sell	100	0.00
2030 On 07/05/2020	Bond Future			Buy	125	0.00
2030 On 07/05/2020	Bond Future			Sell	125	0.00
2030 On 07/05/2020	Bond Future			Buy	131	0.00
2030 On 07/05/2020	Bond Future			Sell	131	0.00
2030 On 07/05/2020	Bond Future			Buy	131	0.00
2030 On 07/05/2020	Bond Future			Sell	131	0.00
2030 On 07/05/2020	Bond Future			Buy	132	0.00
2030 On 07/05/2020	Bond Future			Sell	132	0.00
2030 On 07/05/2020	Bond Future			Sell	132	0.00
2030 On 07/05/2020	Bond Future			Buy	132	0.00
2030 On 07/05/2020	Bond Future			Buy	164	0.00
2030 On 07/05/2020	Bond Future			Sell	164	0.00
2030 On 07/05/2020	Bond Future			Buy	214	0.00
2030 On 07/05/2020	Bond Future			Sell	214	0.00
2030 On 07/05/2020	Bond Future			Buy	300	0.00
2030 On 07/05/2020	Bond Future			Sell	300	0.00

2030 On 07/05/2020	Bond Future			Buy	320	0.00
2030 On 07/05/2020	Bond Future			Sell	320	0.00
2030 On 07/05/2020	Bond Future			Buy	763	0.00
2030 On 07/05/2020	Bond Future			Sell	763	0.00
2030 On 07/05/2020	Bond Future			Buy	1,000	0.00
2030 On 07/05/2020	Bond Future			Sell	1,000	0.00
2030 On 07/05/2020	Bond Future			Buy	3,317	0.00
2030 On 07/05/2020	Bond Future			Sell	3,317	0.00

R2032 Bond Future

2032 On 04/02/2021	Bond Future	9.29	Call	Buy	11	0.00
2032 On 04/02/2021	Bond Future	9.29	Call	Sell	11	0.00
2032 On 06/08/2020	Bond Future	9.29	Call	Buy	11	0.00
2032 On 06/08/2020	Bond Future	9.29	Call	Sell	11	0.00
2032 On 06/08/2020	Bond Future	8.79	Call	Buy	11	0.00
2032 On 06/08/2020	Bond Future	8.79	Call	Sell	11	0.00
2032 On 04/02/2021	Bond Future	8.79	Call	Buy	11	0.00
2032 On 04/02/2021	Bond Future	8.79	Call	Sell	11	0.00
2032 On 04/02/2021	Bond Future	10.82	Put	Buy	11	0.00
2032 On 04/02/2021	Bond Future	10.82	Put	Sell	11	0.00
2032 On 06/08/2020	Bond Future	9.91	Put	Buy	11	0.00
2032 On 06/08/2020	Bond Future	9.91	Put	Sell	11	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Buy	58	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Sell	58	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Buy	58	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Sell	58	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Buy	58	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Sell	58	0.00
2032 On 07/05/2020	Bond Future			Sell	77	0.00
2032 On 07/05/2020	Bond Future			Buy	77	0.00
2032 On 07/05/2020	Bond Future			Sell	77	0.00
2032 On 07/05/2020	Bond Future			Buy	77	0.00

R2037 Bond Future

2037 On 07/05/2020	Bond Future			Buy	60	0.00
2037 On 07/05/2020	Bond Future			Sell	60	0.00
2037 On 07/05/2020	Bond Future			Sell	130	0.00
2037 On 07/05/2020	Bond Future			Buy	130	0.00

R2040 Bond Future

2040 On 04/02/2021	Bond Future	9.57	Call	Buy	25	0.00
2040 On 04/02/2021	Bond Future	9.57	Call	Sell	25	0.00
2040 On 06/08/2020	Bond Future	9.57	Call	Buy	25	0.00
2040 On 06/08/2020	Bond Future	9.57	Call	Sell	25	0.00
2040 On 06/08/2020	Bond Future	10.07	Call	Buy	25	0.00
2040 On 06/08/2020	Bond Future	10.07	Call	Sell	25	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 04/02/2021	10.07	Call	Buy	25	0.00
2040 On 04/02/2021	10.07	Call	Sell	25	0.00
2040 On 06/08/2020	10.79	Put	Buy	25	0.00
2040 On 06/08/2020	10.79	Put	Sell	25	0.00
2040 On 04/02/2021	11.74	Put	Buy	25	0.00
2040 On 04/02/2021	11.74	Put	Sell	25	0.00
2040 On 05/11/2020	10.23	Call	Buy	65	0.00
2040 On 05/11/2020	10.23	Call	Sell	65	0.00
2040 On 05/11/2020	9.50	Call	Buy	65	0.00
2040 On 05/11/2020	9.50	Call	Sell	65	0.00
2040 On 05/11/2020	10.00	Call	Buy	65	0.00
2040 On 05/11/2020	10.00	Call	Sell	65	0.00
2040 On 05/11/2020	9.73	Call	Buy	65	0.00
2040 On 05/11/2020	9.73	Call	Sell	65	0.00
2040 On 05/11/2020	11.70	Put	Buy	65	0.00
2040 On 05/11/2020	11.70	Put	Sell	65	0.00
2040 On 05/11/2020	11.50	Put	Buy	65	0.00
2040 On 05/11/2020	11.50	Put	Sell	65	0.00

R2048 Bond Future

R248 On 07/05/2020	Bond Future		Sell	2	0.00
R248 On 07/05/2020	Bond Future		Buy	2	0.00
R248 On 07/05/2020	Bond Future		Sell	3	0.00
R248 On 07/05/2020	Bond Future		Buy	3	0.00
R248 On 07/05/2020	Bond Future		Sell	48	0.00
R248 On 07/05/2020	Bond Future		Buy	48	0.00
R248 On 07/05/2020	Bond Future		Sell	72	0.00
R248 On 07/05/2020	Bond Future		Buy	72	0.00
R248 On 07/05/2020	Bond Future		Sell	277	0.00
R248 On 07/05/2020	Bond Future		Buy	277	0.00
R248 On 07/05/2020	Bond Future		Sell	330	0.00
R248 On 07/05/2020	Bond Future		Buy	330	0.00

R209 Bond Future

R209 On 07/05/2020	Bond Future		Sell	20	0.00
R209 On 07/05/2020	Bond Future		Buy	20	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		Sell	139	0.00
R209 On 07/05/2020	Bond Future		Buy	139	0.00

Grand Total for Daily Detailed Turnover:

10,476

0.00