



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 : 09/03/2020

TO DATE : 09/03/2020

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### Govi Total Return Index

GOVI On 07/05/2020	GOVI		Sell	1	0.00
GOVI On 07/05/2020	GOVI		Buy	1	0.00
GOVI On 07/05/2020	GOVI		Sell	1	0.00
GOVI On 07/05/2020	GOVI		Buy	1	0.00

#### R186 Bond Future

R186 On 07/05/2020	Bond Future		Sell	1	0.00
R186 On 07/05/2020	Bond Future		Buy	1	0.00
R186 On 07/05/2020	Bond Future		Sell	1	0.00
R186 On 07/05/2020	Bond Future		Buy	1	0.00
R186 On 07/05/2020	Bond Future		Sell	3	0.00
R186 On 07/05/2020	Bond Future		Buy	3	0.00
R186 On 07/05/2020	Bond Future		Sell	7	0.00
R186 On 07/05/2020	Bond Future		Buy	7	0.00

R186 On 07/05/2020	Bond Future	Sell	15	0.00
R186 On 07/05/2020	Bond Future	Buy	15	0.00
R186 On 07/05/2020	Bond Future	Sell	15	0.00
R186 On 07/05/2020	Bond Future	Buy	15	0.00
R186 On 07/05/2020	Bond Future	Sell	15	0.00
R186 On 07/05/2020	Bond Future	Buy	15	0.00
R186 On 07/05/2020	Bond Future	Sell	20	0.00
R186 On 07/05/2020	Bond Future	Buy	20	0.00
R186 On 07/05/2020	Bond Future	Sell	20	0.00
R186 On 07/05/2020	Bond Future	Buy	20	0.00
R186 On 07/05/2020	Bond Future	Sell	25	0.00
R186 On 07/05/2020	Bond Future	Buy	25	0.00
R186 On 07/05/2020	Bond Future	Sell	25	0.00
R186 On 07/05/2020	Bond Future	Buy	25	0.00
R186 On 07/05/2020	Bond Future	Sell	40	0.00
R186 On 07/05/2020	Bond Future	Buy	40	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	Sell	106	0.00
R186 On 07/05/2020	Bond Future	Buy	106	0.00
R186 On 07/05/2020	Bond Future	Sell	110	0.00
R186 On 07/05/2020	Bond Future	Buy	110	0.00
R186 On 07/05/2020	Bond Future	Sell	122	0.00
R186 On 07/05/2020	Bond Future	Buy	122	0.00
R186 On 07/05/2020	Bond Future	Sell	132	0.00
R186 On 07/05/2020	Bond Future	Buy	132	0.00
R186 On 07/05/2020	Bond Future	Sell	156	0.00
R186 On 07/05/2020	Bond Future	Buy	156	0.00
R186 On 07/05/2020	Bond Future	Sell	156	0.00
R186 On 07/05/2020	Bond Future	Buy	156	0.00
R186 On 07/05/2020	Bond Future	Sell	215	0.00
R186 On 07/05/2020	Bond Future	Buy	215	0.00
R186 On 07/05/2020	Bond Future	Sell	255	0.00
R186 On 07/05/2020	Bond Future	Buy	255	0.00
R186 On 07/05/2020	Bond Future	Sell	300	0.00
R186 On 07/05/2020	Bond Future	Buy	300	0.00
R186 On 07/05/2020	Bond Future	Sell	364	0.00
R186 On 07/05/2020	Bond Future	Buy	364	0.00
R186 On 07/05/2020	Bond Future	Sell	548	0.00
R186 On 07/05/2020	Bond Future	Buy	548	0.00
R186 On 07/05/2020	Bond Future	Buy	849	0.00
R186 On 07/05/2020	Bond Future	Sell	849	0.00
R186 On 07/05/2020	Bond Future	Sell	1,101	0.00
R186 On 07/05/2020	Bond Future	Buy	1,101	0.00
R186 On 07/05/2020	Bond Future	Buy	1,363	0.00
R186 On 07/05/2020	Bond Future	Sell	1,363	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 07/05/2020	Bond Future		Buy	3,000	0.00
R186 On 07/05/2020	Bond Future		Sell	3,000	0.00
<b>R2023 Bond Future</b>					
R023 On 07/05/2020	Bond Future		Sell	5	0.00
R023 On 07/05/2020	Bond Future		Buy	5	0.00
R023 On 07/05/2020	Bond Future		Sell	54	0.00
R023 On 07/05/2020	Bond Future		Buy	54	0.00
R023 On 07/05/2020	Bond Future		Sell	65	0.00
R023 On 07/05/2020	Bond Future		Buy	65	0.00
R023 On 07/05/2020	Bond Future		Buy	124	0.00
R023 On 07/05/2020	Bond Future		Sell	124	0.00
R023 On 07/05/2020	Bond Future		Buy	126	0.00
R023 On 07/05/2020	Bond Future		Sell	126	0.00
R023 On 07/05/2020	Bond Future		Buy	140	0.00
R023 On 07/05/2020	Bond Future		Sell	140	0.00
R023 On 07/05/2020	Bond Future		Buy	352	0.00
R023 On 07/05/2020	Bond Future		Sell	352	0.00
R023 On 07/05/2020	Bond Future		Buy	791	0.00
R023 On 07/05/2020	Bond Future		Sell	791	0.00
R023 On 07/05/2020	Bond Future		Buy	1,055	0.00
R023 On 07/05/2020	Bond Future		Sell	1,055	0.00
R023 On 07/05/2020	Bond Future		Buy	2,054	0.00
R023 On 07/05/2020	Bond Future		Sell	2,054	0.00
R023 On 07/05/2020	Bond Future		Buy	4,518	0.00
R023 On 07/05/2020	Bond Future		Sell	4,518	0.00
<b>R2030 Bond Future</b>					
2030 On 07/05/2020	Bond Future		Sell	2	0.00
2030 On 07/05/2020	Bond Future		Buy	2	0.00
2030 On 07/05/2020	Bond Future		Sell	12	0.00
2030 On 07/05/2020	Bond Future		Buy	12	0.00
2030 On 07/05/2020	Bond Future		Sell	22	0.00
2030 On 07/05/2020	Bond Future		Buy	22	0.00
2030 On 07/05/2020	Bond Future		Sell	41	0.00
2030 On 07/05/2020	Bond Future		Buy	41	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		Buy	112	0.00
2030 On 07/05/2020	Bond Future		Sell	112	0.00
2030 On 07/05/2020	Bond Future		Sell	190	0.00

2030 On 07/05/2020	Bond Future	Buy	190	0.00
2030 On 07/05/2020	Bond Future	Sell	351	0.00
2030 On 07/05/2020	Bond Future	Buy	351	0.00
2030 On 07/05/2020	Bond Future	Buy	606	0.00
2030 On 07/05/2020	Bond Future	Sell	606	0.00
2030 On 07/05/2020	Bond Future	Sell	2,000	0.00
2030 On 07/05/2020	Bond Future	Buy	2,000	0.00

**R2032 Bond Future**

2032 On 07/05/2020	Bond Future	Buy	1,276	0.00
2032 On 07/05/2020	Bond Future	Sell	1,276	0.00

**R2044 Bond Future**

2044 On 07/05/2020	Bond Future	Sell	28	0.00
2044 On 07/05/2020	Bond Future	Buy	28	0.00

**R2048 Bond Future**

R248 On 07/05/2020	Bond Future	Sell	160	0.00
R248 On 07/05/2020	Bond Future	Buy	160	0.00
R248 On 07/05/2020	Bond Future	Buy	160	0.00
R248 On 07/05/2020	Bond Future	Sell	160	0.00

**R213 Bond Future**

R213 On 07/05/2020	Bond Future	Buy	543	0.00
R213 On 07/05/2020	Bond Future	Sell	543	0.00

**R214 Bond Future**

R214 On 07/05/2020	Bond Future	Sell	30	0.00
R214 On 07/05/2020	Bond Future	Buy	30	0.00
R214 On 07/05/2020	Bond Future	Sell	42	0.00
R214 On 07/05/2020	Bond Future	Buy	42	0.00
R214 On 07/05/2020	Bond Future	Sell	52	0.00
R214 On 07/05/2020	Bond Future	Buy	52	0.00
R214 On 07/05/2020	Bond Future	Sell	117	0.00
R214 On 07/05/2020	Bond Future	Buy	117	0.00
R214 On 07/05/2020	Bond Future	Sell	146	0.00
R214 On 07/05/2020	Bond Future	Buy	146	0.00
R214 On 07/05/2020	Bond Future	Buy	146	0.00
R214 On 07/05/2020	Bond Future	Sell	146	0.00
R214 On 07/05/2020	Bond Future	Sell	146	0.00
R214 On 07/05/2020	Bond Future	Buy	146	0.00
R214 On 07/05/2020	Bond Future	Buy	159	0.00
R214 On 07/05/2020	Bond Future	Sell	159	0.00
R214 On 07/05/2020	Bond Future	Sell	228	0.00
R214 On 07/05/2020	Bond Future	Buy	228	0.00
R214 On 07/05/2020	Bond Future	9.31 Call Sell	615	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R214 On 07/05/2020 Bond Future	9.31	Call	Buy	615	0.00
R214 On 07/05/2020 Bond Future	9.31	Call	Sell	615	0.00
R214 On 07/05/2020 Bond Future	9.31	Call	Buy	615	0.00
R214 On 07/05/2020 Bond Future	9.91	Call	Sell	615	0.00
R214 On 07/05/2020 Bond Future	9.91	Call	Buy	615	0.00
R214 On 07/05/2020 Bond Future	9.91	Call	Buy	615	0.00
R214 On 07/05/2020 Bond Future	9.91	Call	Sell	615	0.00
R214 On 07/05/2020 Bond Future	10.66	Put	Sell	615	0.00
R214 On 07/05/2020 Bond Future	10.66	Put	Buy	615	0.00
R214 On 07/05/2020 Bond Future	10.66	Put	Sell	615	0.00
R214 On 07/05/2020 Bond Future	10.66	Put	Buy	615	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>28,709</b>	<b>0.00</b>