



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 : 03/04/2020

TO DATE : 03/04/2020

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### New Inflation Linked Index

IGOV On 07/05/2020	Index Future		Sell	55	0.00
IGOV On 07/05/2020	Index Future		Buy	55	0.00
IGOV On 07/05/2020	Index Future		Sell	55	0.00
IGOV On 07/05/2020	Index Future		Buy	55	0.00

#### R186 Bond Future

R186 On 07/05/2020	Bond Future		Buy	2	0.00
R186 On 07/05/2020	Bond Future		Sell	2	0.00
R186 On 07/05/2020	Bond Future		Sell	2	0.00
R186 On 07/05/2020	Bond Future		Buy	2	0.00
R186 On 07/05/2020	Bond Future		Sell	2	0.00
R186 On 07/05/2020	Bond Future		Buy	2	0.00
R186 On 07/05/2020	Bond Future		Sell	2	0.00
R186 On 07/05/2020	Bond Future		Buy	2	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	Sell	20	0.00
R186 On 07/05/2020	Bond Future	Buy	20	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	50	0.00
R186 On 07/05/2020	Bond Future	Buy	50	0.00
R186 On 07/05/2020	Bond Future	Sell	87	0.00
R186 On 07/05/2020	Bond Future	Buy	87	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	314	0.00
R186 On 07/05/2020	Bond Future	Buy	314	0.00
R186 On 07/05/2020	Bond Future	Buy	521	0.00
R186 On 07/05/2020	Bond Future	Sell	521	0.00

**R2032 Bond Future**

2032 On 07/05/2020	Bond Future	Sell	2	0.00
2032 On 07/05/2020	Bond Future	Buy	2	0.00
2032 On 07/05/2020	Bond Future	Sell	10	0.00
2032 On 07/05/2020	Bond Future	Buy	10	0.00
2032 On 07/05/2020	Bond Future	Sell	492	0.00
2032 On 07/05/2020	Bond Future	Buy	492	0.00

**R2037 Bond Future**

2037 On 07/05/2020	Bond Future	Sell	2	0.00
2037 On 07/05/2020	Bond Future	Buy	2	0.00
2037 On 07/05/2020	Bond Future	Sell	250	0.00
2037 On 07/05/2020	Bond Future	Buy	250	0.00

**R2040 Bond Future**

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	Sell	10	0.00
2040 On 07/05/2020	Bond Future	Buy	10	0.00
2040 On 07/05/2020	Bond Future	Sell	12	0.00
2040 On 07/05/2020	Bond Future	Buy	12	0.00
2040 On 07/05/2020	Bond Future	Sell	35	0.00
2040 On 07/05/2020	Bond Future	Buy	35	0.00
2040 On 07/05/2020	Bond Future	Sell	50	0.00
2040 On 07/05/2020	Bond Future	Buy	50	0.00
2040 On 07/05/2020	Bond Future	Sell	159	0.00
2040 On 07/05/2020	Bond Future	Buy	159	0.00
2040 On 07/05/2020	Bond Future	Sell	445	0.00
2040 On 07/05/2020	Bond Future	Buy	445	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 07/05/2020	Bond Future		Sell	983	0.00
2040 On 07/05/2020	Bond Future		Buy	983	0.00
2040 On 07/05/2020	Bond Future		Sell	1,080	0.00
2040 On 07/05/2020	Bond Future		Buy	1,080	0.00
2040 On 07/05/2020	Bond Future		Sell	2,774	0.00
2040 On 07/05/2020	Bond Future		Buy	2,774	0.00

**R2044 Bond Future**

2044 On 07/05/2020	Bond Future		Sell	1	0.00
2044 On 07/05/2020	Bond Future		Buy	1	0.00
2044 On 07/05/2020	Bond Future		Sell	56	0.00
2044 On 07/05/2020	Bond Future		Buy	56	0.00
2044 On 07/05/2020	Bond Future		Sell	164	0.00
2044 On 07/05/2020	Bond Future		Buy	164	0.00
2044 On 07/05/2020	Bond Future		Sell	220	0.00
2044 On 07/05/2020	Bond Future		Buy	220	0.00
2044 On 07/05/2020	Bond Future		Sell	220	0.00
2044 On 07/05/2020	Bond Future		Buy	220	0.00

**R209 Bond Future**

R209 On 07/05/2020	Bond Future		Buy	1	0.00
R209 On 07/05/2020	Bond Future		Sell	1	0.00
R209 On 07/05/2020	Bond Future		Buy	161	0.00
R209 On 07/05/2020	Bond Future		Sell	161	0.00
R209 On 07/05/2020	Bond Future		Buy	161	0.00
R209 On 07/05/2020	Bond Future		Sell	161	0.00
R209 On 07/05/2020	Bond Future		Buy	730	0.00
R209 On 07/05/2020	Bond Future		Sell	730	0.00
R209 On 07/05/2020	Bond Future		Sell	730	0.00
R209 On 07/05/2020	Bond Future		Buy	730	0.00

**R213 Bond Future**

R213 On 07/05/2020	Bond Future		Buy	2	0.00
R213 On 07/05/2020	Bond Future		Sell	2	0.00
R213 On 07/05/2020	Bond Future		Buy	30	0.00
R213 On 07/05/2020	Bond Future		Sell	30	0.00
R213 On 07/05/2020	Bond Future		Buy	100	0.00
R213 On 07/05/2020	Bond Future		Sell	100	0.00
R213 On 07/05/2020	Bond Future		Buy	200	0.00
R213 On 07/05/2020	Bond Future		Sell	200	0.00
R213 On 07/05/2020	Bond Future		Buy	330	0.00

R213 On 07/05/2020 Bond Future

Sell

330

0.00

**Grand Total for Daily Detailed Turnover:**

**10,671**

**0.00**