



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 : 08/04/2020

TO DATE : 08/04/2020

Contract

Strike

C/P

Buy/Sell

No. of Contracts

All Bond Index

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		Buy	1	0.00
ALBI On 07/05/2020	Index Future		Sell	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		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	5	0.00
R186 On 07/05/2020	Bond Future			Sell	5	0.00
R186 On 06/08/2020	Bond Future			Buy	8	0.00
R186 On 06/08/2020	Bond Future			Sell	8	0.00
R186 On 07/05/2020	Bond Future	10.00	Call	Sell	8	0.00
R186 On 07/05/2020	Bond Future	10.00	Call	Buy	8	0.00
R186 On 07/05/2020	Bond Future	9.50	Call	Buy	8	0.00
R186 On 07/05/2020	Bond Future	9.50	Call	Sell	8	0.00
R186 On 07/05/2020	Bond Future			Buy	9	0.00
R186 On 07/05/2020	Bond Future			Sell	9	0.00
R186 On 07/05/2020	Bond Future	10.00	Call	Sell	9	0.00
R186 On 07/05/2020	Bond Future	10.00	Call	Buy	9	0.00
R186 On 07/05/2020	Bond Future	9.50	Call	Buy	9	0.00
R186 On 07/05/2020	Bond Future	9.50	Call	Sell	9	0.00
R186 On 06/08/2020	Bond Future			Sell	12	0.00
R186 On 06/08/2020	Bond Future			Buy	12	0.00
R186 On 07/05/2020	Bond Future			Buy	44	0.00
R186 On 07/05/2020	Bond Future			Sell	44	0.00
R186 On 07/05/2020	Bond Future			Buy	47	0.00
R186 On 07/05/2020	Bond Future			Sell	47	0.00
R186 On 07/05/2020	Bond Future			Buy	58	0.00
R186 On 07/05/2020	Bond Future			Sell	58	0.00
R186 On 07/05/2020	Bond Future			Sell	145	0.00
R186 On 07/05/2020	Bond Future			Buy	145	0.00
R186 On 07/05/2020	Bond Future			Sell	145	0.00
R186 On 07/05/2020	Bond Future			Buy	145	0.00
R186 On 07/05/2020	Bond Future	10.00	Call	Sell	169	0.00
R186 On 07/05/2020	Bond Future	10.00	Call	Buy	169	0.00
R186 On 07/05/2020	Bond Future	9.50	Call	Buy	169	0.00
R186 On 07/05/2020	Bond Future	9.50	Call	Sell	169	0.00
R186 On 06/08/2020	Bond Future			Sell	178	0.00
R186 On 06/08/2020	Bond Future			Buy	178	0.00
R186 On 06/08/2020	Bond Future			Sell	190	0.00
R186 On 06/08/2020	Bond Future			Buy	190	0.00
R186 On 07/05/2020	Bond Future			Buy	252	0.00
R186 On 07/05/2020	Bond Future			Sell	252	0.00
R186 On 07/05/2020	Bond Future			Buy	303	0.00
R186 On 07/05/2020	Bond Future			Sell	303	0.00
R186 On 07/05/2020	Bond Future	10.00	Call	Sell	934	0.00
R186 On 07/05/2020	Bond Future	10.00	Call	Buy	934	0.00
R186 On 07/05/2020	Bond Future	9.50	Call	Buy	934	0.00
R186 On 07/05/2020	Bond Future	9.50	Call	Sell	934	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 07/05/2020	Bond Future	10.00	Call	Buy	1,120	0.00
R186 On 07/05/2020	Bond Future	10.00	Call	Sell	1,120	0.00
R186 On 07/05/2020	Bond Future	9.50	Call	Buy	1,120	0.00
R186 On 07/05/2020	Bond Future	9.50	Call	Sell	1,120	0.00
R2023 Bond Future						
R023 On 07/05/2020	Bond Future			Buy	1	0.00
R023 On 07/05/2020	Bond Future			Sell	1	0.00
R023 On 07/05/2020	Bond Future			Buy	1	0.00
R023 On 07/05/2020	Bond Future			Sell	1	0.00
R2030 Bond Future						
2030 On 07/05/2020	Bond Future			Buy	450	0.00
2030 On 07/05/2020	Bond Future			Sell	450	0.00
2030 On 07/05/2020	Bond Future			Buy	479	0.00
2030 On 07/05/2020	Bond Future			Sell	479	0.00
R2035 Bond Future						
R035 On 07/05/2020	Bond Future			Sell	59	0.00
R035 On 07/05/2020	Bond Future			Buy	59	0.00
R035 On 07/05/2020	Bond Future			Buy	59	0.00
R035 On 07/05/2020	Bond Future			Sell	59	0.00
R2037 Bond Future						
2037 On 04/02/2021	Bond Future	11.97	Call	Buy	100	0.00
2037 On 04/02/2021	Bond Future	11.97	Call	Sell	100	0.00
2037 On 04/02/2021	Bond Future	13.73	Put	Sell	100	0.00
2037 On 04/02/2021	Bond Future	13.73	Put	Buy	100	0.00
R2044 Bond Future						
2044 On 07/05/2020	Bond Future			Buy	153	0.00
2044 On 07/05/2020	Bond Future			Sell	153	0.00
2044 On 07/05/2020	Bond Future			Buy	153	0.00
2044 On 07/05/2020	Bond Future			Sell	153	0.00
2044 On 07/05/2020	Bond Future			Buy	5,747	0.00
2044 On 07/05/2020	Bond Future			Sell	5,747	0.00
2044 On 07/05/2020	Bond Future			Buy	5,747	0.00
2044 On 07/05/2020	Bond Future			Sell	5,747	0.00

R2048 Bond Future

R248 On 07/05/2020	Bond Future	Buy	63	0.00
R248 On 07/05/2020	Bond Future	Sell	63	0.00
R248 On 07/05/2020	Bond Future	Buy	440	0.00
R248 On 07/05/2020	Bond Future	Sell	440	0.00
R248 On 07/05/2020	Bond Future	Sell	503	0.00
R248 On 07/05/2020	Bond Future	Buy	503	0.00

R209 Bond Future

R209 On 07/05/2020	Bond Future	Sell	31	0.00
R209 On 07/05/2020	Bond Future	Buy	31	0.00
R209 On 07/05/2020	Bond Future	Sell	62	0.00
R209 On 07/05/2020	Bond Future	Buy	62	0.00
R209 On 07/05/2020	Bond Future	Sell	109	0.00
R209 On 07/05/2020	Bond Future	Buy	109	0.00
R209 On 07/05/2020	Bond Future	Buy	202	0.00
R209 On 07/05/2020	Bond Future	Sell	202	0.00
R209 On 07/05/2020	Bond Future	Sell	202	0.00
R209 On 07/05/2020	Bond Future	Buy	202	0.00

Grand Total for Daily Detailed Turnover:**20,545 0.00**