



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 : 05/06/2020

TO DATE : 05/06/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
<b>I2025 Bond Future</b>				
2025 On 06/08/2020			Buy	600
2025 On 06/08/2020			Sell	600
<b>I2029 Bond Future</b>				
2029 On 06/08/2020			Buy	550
2029 On 06/08/2020			Sell	550
<b>I2033 Bond Future</b>				
2033 On 06/08/2020			Buy	1,190
2033 On 06/08/2020			Sell	1,190
<b>I2038 Bond Future</b>				
2038 On 06/08/2020			Sell	1,000
2038 On 06/08/2020			Buy	1,000

**I2046 Bond Future**

2046 On 06/08/2020	Bond Future		Sell	62	0.00
2046 On 06/08/2020	Bond Future		Buy	62	0.00
2046 On 06/08/2020	Bond Future		Sell	200	0.00
2046 On 06/08/2020	Bond Future		Buy	200	0.00

**I2050 Bond Future**

2050 On 06/08/2020	Bond Future		Buy	394	0.00
2050 On 06/08/2020	Bond Future		Sell	394	0.00

**R186 Bond Future**

R186 On 06/08/2020	Bond Future		Buy	7	0.00	
R186 On 06/08/2020	Bond Future		Sell	7	0.00	
R186 On 06/08/2020	Bond Future		Buy	9	0.00	
R186 On 06/08/2020	Bond Future		Sell	9	0.00	
R186 On 06/08/2020	Bond Future		Buy	10	0.00	
R186 On 06/08/2020	Bond Future		Sell	10	0.00	
R186 On 06/08/2020	Bond Future		Sell	10	0.00	
R186 On 06/08/2020	Bond Future		Buy	10	0.00	
R186 On 06/08/2020	Bond Future		Buy	20	0.00	
R186 On 06/08/2020	Bond Future		Sell	20	0.00	
R186 On 06/08/2020	Bond Future		Buy	23	0.00	
R186 On 06/08/2020	Bond Future		Sell	23	0.00	
R186 On 06/08/2020	Bond Future		Buy	28	0.00	
R186 On 06/08/2020	Bond Future		Sell	28	0.00	
R186 On 06/08/2020	Bond Future		Buy	32	0.00	
R186 On 06/08/2020	Bond Future		Sell	32	0.00	
R186 On 06/08/2020	Bond Future	7.45	Call	Sell	46	0.00
R186 On 06/08/2020	Bond Future	7.45	Call	Buy	46	0.00
R186 On 06/08/2020	Bond Future	7.45	Put	Sell	46	0.00
R186 On 06/08/2020	Bond Future	7.45	Put	Buy	46	0.00
R186 On 06/08/2020	Bond Future		Sell	55	0.00	
R186 On 06/08/2020	Bond Future		Buy	55	0.00	
R186 On 06/08/2020	Bond Future	7.45	Call	Sell	78	0.00
R186 On 06/08/2020	Bond Future	7.45	Call	Buy	78	0.00
R186 On 06/08/2020	Bond Future	7.45	Put	Sell	78	0.00
R186 On 06/08/2020	Bond Future	7.45	Put	Buy	78	0.00
R186 On 06/08/2020	Bond Future	7.45	Call	Sell	123	0.00
R186 On 06/08/2020	Bond Future	7.45	Call	Buy	123	0.00
R186 On 06/08/2020	Bond Future	7.45	Put	Sell	123	0.00
R186 On 06/08/2020	Bond Future	7.45	Put	Buy	123	0.00
R186 On 06/08/2020	Bond Future	7.45	Call	Sell	229	0.00
R186 On 06/08/2020	Bond Future	7.45	Call	Buy	229	0.00
R186 On 06/08/2020	Bond Future	7.45	Put	Sell	229	0.00
R186 On 06/08/2020	Bond Future	7.45	Put	Buy	229	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/08/2020	Bond Future			Buy	350	0.00
R186 On 06/08/2020	Bond Future			Sell	350	0.00
R186 On 06/08/2020	Bond Future	7.45	Call	Sell	2,024	0.00
R186 On 06/08/2020	Bond Future	7.45	Call	Buy	2,024	0.00
R186 On 06/08/2020	Bond Future	7.45	Put	Sell	2,024	0.00
R186 On 06/08/2020	Bond Future	7.45	Put	Buy	2,024	0.00
R186 On 06/08/2020	Bond Future	7.45	Call	Buy	2,500	0.00
R186 On 06/08/2020	Bond Future	7.45	Call	Sell	2,500	0.00
R186 On 06/08/2020	Bond Future	7.45	Call	Buy	2,500	0.00
R186 On 06/08/2020	Bond Future	7.45	Call	Sell	2,500	0.00
R186 On 06/08/2020	Bond Future	7.45	Put	Buy	2,500	0.00
R186 On 06/08/2020	Bond Future	7.45	Put	Sell	2,500	0.00
R186 On 06/08/2020	Bond Future	7.45	Put	Sell	2,500	0.00
R186 On 06/08/2020	Bond Future	7.45	Put	Buy	2,500	0.00
<b>R197 Bond Future</b>						
R197 On 06/08/2020	Bond Future			Buy	150	0.00
R197 On 06/08/2020	Bond Future			Sell	150	0.00
<b>R202 Bond Future</b>						
R202 On 06/08/2020	Bond Future			Buy	400	0.00
R202 On 06/08/2020	Bond Future			Sell	400	0.00
<b>R2023 Bond Future</b>						
R023 On 06/08/2020	Bond Future			Buy	1	0.00
R023 On 06/08/2020	Bond Future			Sell	1	0.00
R023 On 06/08/2020	Bond Future			Buy	4	0.00
R023 On 06/08/2020	Bond Future			Sell	4	0.00
R023 On 06/08/2020	Bond Future			Buy	151	0.00
R023 On 06/08/2020	Bond Future			Sell	151	0.00
R023 On 06/08/2020	Bond Future			Sell	156	0.00
R023 On 06/08/2020	Bond Future			Buy	156	0.00
R023 On 06/08/2020	Bond Future			Buy	620	0.00
R023 On 06/08/2020	Bond Future			Sell	620	0.00
<b>R2030 Bond Future</b>						
2030 On 06/08/2020	Bond Future			Sell	1	0.00
2030 On 06/08/2020	Bond Future			Buy	1	0.00
2030 On 06/08/2020	Bond Future			Buy	1	0.00
2030 On 06/08/2020	Bond Future			Sell	1	0.00
2030 On 06/08/2020	Bond Future			Buy	9	0.00
2030 On 06/08/2020	Bond Future			Sell	9	0.00

2030 On 06/08/2020	Bond Future	Buy	11	0.00
2030 On 06/08/2020	Bond Future	Sell	11	0.00
2030 On 06/08/2020	Bond Future	Buy	11	0.00
2030 On 06/08/2020	Bond Future	Sell	11	0.00
2030 On 06/08/2020	Bond Future	Buy	21	0.00
2030 On 06/08/2020	Bond Future	Sell	21	0.00
2030 On 06/08/2020	Bond Future	Buy	114	0.00
2030 On 06/08/2020	Bond Future	Sell	114	0.00
2030 On 06/08/2020	Bond Future	Sell	155	0.00
2030 On 06/08/2020	Bond Future	Buy	155	0.00
2030 On 06/08/2020	Bond Future	Sell	275	0.00
2030 On 06/08/2020	Bond Future	Buy	275	0.00

**R2035 Bond Future**

R035 On 06/08/2020	Bond Future	Sell	400	0.00
R035 On 06/08/2020	Bond Future	Buy	400	0.00

**R2037 Bond Future**

2037 On 06/08/2020	Bond Future	Buy	2	0.00
2037 On 06/08/2020	Bond Future	Sell	2	0.00

**R2040 Bond Future**

2040 On 06/08/2020	Bond Future	Buy	1	0.00
2040 On 06/08/2020	Bond Future	Sell	1	0.00
2040 On 06/08/2020	Bond Future	Sell	238	0.00
2040 On 06/08/2020	Bond Future	Buy	238	0.00

**R2044 Bond Future**

2044 On 06/08/2020	Bond Future	Buy	1	0.00
2044 On 06/08/2020	Bond Future	Sell	1	0.00
2044 On 06/08/2020	Bond Future	Sell	6	0.00
2044 On 06/08/2020	Bond Future	Buy	6	0.00
2044 On 06/08/2020	Bond Future	Buy	6	0.00
2044 On 06/08/2020	Bond Future	Sell	6	0.00
2044 On 06/08/2020	Bond Future	Sell	70	0.00
2044 On 06/08/2020	Bond Future	Buy	70	0.00
2044 On 06/08/2020	Bond Future	Buy	181	0.00
2044 On 06/08/2020	Bond Future	Sell	181	0.00
2044 On 06/08/2020	Bond Future	Sell	181	0.00
2044 On 06/08/2020	Bond Future	Buy	181	0.00
2044 On 06/08/2020	Bond Future	Buy	225	0.00
2044 On 06/08/2020	Bond Future	Sell	225	0.00
2044 On 06/08/2020	Bond Future	Sell	400	0.00
2044 On 06/08/2020	Bond Future	Buy	400	0.00

**R2048 Bond Future**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R248 On 06/08/2020	Bond Future		Buy	1	0.00
R248 On 06/08/2020	Bond Future		Sell	1	0.00
<b>R209 Bond Future</b>					
R209 On 06/08/2020	Bond Future		Buy	1	0.00
R209 On 06/08/2020	Bond Future		Sell	1	0.00
R209 On 06/08/2020	Bond Future		Buy	2	0.00
R209 On 06/08/2020	Bond Future		Sell	2	0.00
<b>R210 Bond Future</b>					
R210 On 06/08/2020	Bond Future		Buy	510	0.00
R210 On 06/08/2020	Bond Future		Sell	510	0.00
<b>R212 Bond Future</b>					
R212 On 06/08/2020	Bond Future		Sell	1,000	0.00
R212 On 06/08/2020	Bond Future		Buy	1,000	0.00
<b>R213 Bond Future</b>					
R213 On 06/08/2020	Bond Future		Buy	16	0.00
R213 On 06/08/2020	Bond Future		Sell	16	0.00
R213 On 06/08/2020	Bond Future		Buy	16	0.00
R213 On 06/08/2020	Bond Future		Sell	16	0.00
<b>R214 Bond Future</b>					
R214 On 06/08/2020	Bond Future		Buy	1	0.00
R214 On 06/08/2020	Bond Future		Sell	1	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>24,878</b>	<b>0.00</b>