



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

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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/07/2020

TO DATE : 31/07/2020

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### I2025 Bond Future

2025 On 05/11/2020	Bond Future		Sell	10	0.00
2025 On 05/11/2020	Bond Future		Buy	10	0.00
2025 On 05/11/2020	Bond Future		Sell	17	0.00
2025 On 05/11/2020	Bond Future		Buy	17	0.00
2025 On 06/08/2020	Bond Future		Sell	21	0.00
2025 On 06/08/2020	Bond Future		Buy	21	0.00
2025 On 05/11/2020	Bond Future		Sell	23	0.00
2025 On 05/11/2020	Bond Future		Buy	23	0.00
2025 On 05/11/2020	Bond Future		Sell	27	0.00
2025 On 05/11/2020	Bond Future		Buy	27	0.00
2025 On 06/08/2020	Bond Future		Sell	31	0.00
2025 On 06/08/2020	Bond Future		Buy	31	0.00
2025 On 05/11/2020	Bond Future		Sell	31	0.00

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2025 On 05/11/2020	Bond Future	Buy	31	0.00
2025 On 05/11/2020	Bond Future	Sell	45	0.00
2025 On 05/11/2020	Bond Future	Buy	45	0.00
2025 On 05/11/2020	Bond Future	Sell	47	0.00
2025 On 05/11/2020	Bond Future	Buy	47	0.00
2025 On 05/11/2020	Bond Future	Sell	73	0.00
2025 On 05/11/2020	Bond Future	Buy	73	0.00
2025 On 05/11/2020	Bond Future	Sell	96	0.00
2025 On 05/11/2020	Bond Future	Buy	96	0.00
2025 On 06/08/2020	Bond Future	Sell	132	0.00
2025 On 06/08/2020	Bond Future	Buy	132	0.00
2025 On 05/11/2020	Bond Future	Sell	185	0.00
2025 On 05/11/2020	Bond Future	Buy	185	0.00
2025 On 05/11/2020	Bond Future	Buy	203	0.00
2025 On 05/11/2020	Bond Future	Sell	203	0.00
2025 On 05/11/2020	Bond Future	Buy	255	0.00
2025 On 05/11/2020	Bond Future	Sell	255	0.00
2025 On 05/11/2020	Bond Future	Buy	351	0.00
2025 On 05/11/2020	Bond Future	Sell	351	0.00
2025 On 06/08/2020	Bond Future	Sell	362	0.00
2025 On 06/08/2020	Bond Future	Buy	362	0.00
2025 On 06/08/2020	Bond Future	Sell	1,317	0.00
2025 On 06/08/2020	Bond Future	Buy	1,317	0.00
2025 On 06/08/2020	Bond Future	Buy	1,863	0.00
2025 On 06/08/2020	Bond Future	Sell	1,863	0.00

**I2038 Bond Future**

2038 On 06/08/2020	Bond Future	Buy	20	0.00
2038 On 06/08/2020	Bond Future	Sell	20	0.00
2038 On 06/08/2020	Bond Future	Sell	30	0.00
2038 On 06/08/2020	Bond Future	Buy	30	0.00
2038 On 06/08/2020	Bond Future	Sell	1,470	0.00
2038 On 06/08/2020	Bond Future	Buy	1,470	0.00

**I2046 Bond Future**

2046 On 05/11/2020	Bond Future	Sell	340	0.00
2046 On 05/11/2020	Bond Future	Buy	340	0.00

**R186 Bond Future**

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	10	0.00
R186 On 06/08/2020	Bond Future	Sell	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/08/2020			Buy	10	0.00
R186 On 06/08/2020			Sell	10	0.00
R186 On 06/08/2020			Buy	10	0.00
R186 On 06/08/2020			Buy	10	0.00
R186 On 06/08/2020			Sell	10	0.00
R186 On 06/08/2020			Sell	10	0.00
R186 On 05/11/2020			Buy	10	0.00
R186 On 05/11/2020			Sell	10	0.00
R186 On 05/11/2020			Buy	10	0.00
R186 On 05/11/2020			Sell	10	0.00
R186 On 05/11/2020			Buy	10	0.00
R186 On 05/11/2020			Sell	10	0.00
R186 On 05/11/2020			Sell	30	0.00
R186 On 05/11/2020			Buy	30	0.00
R186 On 05/11/2020			Buy	35	0.00
R186 On 05/11/2020			Sell	35	0.00
R186 On 05/11/2020			Buy	50	0.00
R186 On 05/11/2020			Sell	50	0.00
R186 On 06/08/2020			Buy	7,000	0.00
R186 On 06/08/2020			Sell	7,000	0.00
R186 On 05/11/2020			Buy	7,000	0.00
R186 On 05/11/2020			Sell	7,000	0.00
<b>R2023 Bond Future</b>					
R023 On 05/11/2020			Sell	24	0.00
R023 On 05/11/2020			Buy	24	0.00
R023 On 05/11/2020			Buy	36	0.00
R023 On 05/11/2020			Sell	36	0.00
R023 On 05/11/2020			Buy	36	0.00
R023 On 05/11/2020			Sell	36	0.00
R023 On 05/11/2020			Buy	36	0.00
R023 On 05/11/2020			Sell	36	0.00
R023 On 05/11/2020			Sell	66	0.00
R023 On 05/11/2020			Buy	66	0.00
R023 On 05/11/2020			Sell	70	0.00
R023 On 05/11/2020			Buy	70	0.00
R023 On 05/11/2020			Sell	160	0.00
R023 On 05/11/2020			Buy	160	0.00
R023 On 06/08/2020			Buy	7,000	0.00

R023 On 06/08/2020	Bond Future	Sell	7,000	0.00
R023 On 05/11/2020	Bond Future	Buy	7,000	0.00
R023 On 05/11/2020	Bond Future	Sell	7,000	0.00

**R2030 Bond Future**

2030 On 05/11/2020	Bond Future	Buy	3	0.00
2030 On 05/11/2020	Bond Future	Sell	3	0.00
2030 On 05/11/2020	Bond Future	Buy	5	0.00
2030 On 05/11/2020	Bond Future	Sell	5	0.00
2030 On 05/11/2020	Bond Future	Buy	11	0.00
2030 On 05/11/2020	Bond Future	Sell	11	0.00
2030 On 05/11/2020	Bond Future	Buy	24	0.00
2030 On 05/11/2020	Bond Future	Sell	24	0.00
2030 On 05/11/2020	Bond Future	Buy	24	0.00
2030 On 05/11/2020	Bond Future	Sell	24	0.00
2030 On 05/11/2020	Bond Future	Buy	66	0.00
2030 On 05/11/2020	Bond Future	Sell	66	0.00
2030 On 06/08/2020	Bond Future	Buy	70	0.00
2030 On 06/08/2020	Bond Future	Sell	70	0.00
2030 On 06/08/2020	Bond Future	Buy	70	0.00
2030 On 06/08/2020	Bond Future	Sell	70	0.00
2030 On 05/11/2020	Bond Future	Sell	74	0.00
2030 On 05/11/2020	Bond Future	Buy	74	0.00

**R2032 Bond Future**

2032 On 05/11/2020	Bond Future	Sell	1	0.00
2032 On 05/11/2020	Bond Future	Buy	1	0.00
2032 On 05/11/2020	Bond Future	Sell	2	0.00
2032 On 05/11/2020	Bond Future	Buy	2	0.00
2032 On 05/11/2020	Bond Future	Sell	4	0.00
2032 On 05/11/2020	Bond Future	Buy	4	0.00
2032 On 05/11/2020	Bond Future	Sell	8	0.00
2032 On 05/11/2020	Bond Future	Buy	8	0.00
2032 On 05/11/2020	Bond Future	Buy	11	0.00
2032 On 05/11/2020	Bond Future	Sell	11	0.00
2032 On 05/11/2020	Bond Future	Sell	12	0.00
2032 On 05/11/2020	Bond Future	Buy	12	0.00
2032 On 05/11/2020	Bond Future	Buy	17	0.00
2032 On 05/11/2020	Bond Future	Sell	17	0.00
2032 On 05/11/2020	Bond Future	Buy	21	0.00
2032 On 05/11/2020	Bond Future	Sell	21	0.00
2032 On 05/11/2020	Bond Future	Buy	28	0.00
2032 On 05/11/2020	Bond Future	Sell	28	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/11/2020			Sell	28	0.00
2032 On 05/11/2020			Buy	28	0.00
2032 On 05/11/2020			Sell	32	0.00
2032 On 05/11/2020			Buy	32	0.00
2032 On 05/11/2020			Buy	69	0.00
2032 On 05/11/2020			Sell	69	0.00
2032 On 06/08/2020			Buy	71	0.00
2032 On 06/08/2020			Sell	71	0.00
2032 On 06/08/2020			Buy	71	0.00
2032 On 06/08/2020			Sell	71	0.00
2032 On 05/11/2020			Sell	77	0.00
2032 On 05/11/2020			Buy	77	0.00
2032 On 05/11/2020			Sell	90	0.00
2032 On 05/11/2020			Buy	90	0.00
2032 On 05/11/2020			Sell	108	0.00
2032 On 05/11/2020			Buy	108	0.00
2032 On 05/11/2020			Sell	117	0.00
2032 On 05/11/2020			Buy	117	0.00
2032 On 05/11/2020			Sell	389	0.00
2032 On 05/11/2020			Buy	389	0.00
<b>R2035 Bond Future</b>					
R035 On 06/08/2020			Buy	72	0.00
R035 On 06/08/2020			Sell	72	0.00
R035 On 06/08/2020			Buy	72	0.00
R035 On 06/08/2020			Sell	72	0.00
R035 On 05/11/2020			Buy	268	0.00
R035 On 05/11/2020			Sell	268	0.00
<b>R2037 Bond Future</b>					
2037 On 05/11/2020			Sell	8	0.00
2037 On 05/11/2020			Buy	8	0.00
2037 On 05/11/2020			Sell	10	0.00
2037 On 05/11/2020			Buy	10	0.00
2037 On 05/11/2020			Sell	12	0.00
2037 On 05/11/2020			Buy	12	0.00
2037 On 05/11/2020			Sell	14	0.00
2037 On 05/11/2020			Buy	14	0.00
2037 On 05/11/2020			Sell	21	0.00

2037 On 05/11/2020	Bond Future	Buy	21	0.00
2037 On 05/11/2020	Bond Future	Sell	21	0.00
2037 On 05/11/2020	Bond Future	Buy	21	0.00
2037 On 05/11/2020	Bond Future	Sell	22	0.00
2037 On 05/11/2020	Bond Future	Buy	22	0.00
2037 On 05/11/2020	Bond Future	Buy	33	0.00
2037 On 05/11/2020	Bond Future	Sell	33	0.00
2037 On 05/11/2020	Bond Future	Sell	35	0.00
2037 On 05/11/2020	Bond Future	Buy	35	0.00
2037 On 05/11/2020	Bond Future	Sell	37	0.00
2037 On 05/11/2020	Bond Future	Buy	37	0.00
2037 On 05/11/2020	Bond Future	Buy	39	0.00
2037 On 05/11/2020	Bond Future	Sell	39	0.00
2037 On 05/11/2020	Bond Future	Sell	43	0.00
2037 On 05/11/2020	Bond Future	Buy	43	0.00
2037 On 05/11/2020	Bond Future	Sell	47	0.00
2037 On 05/11/2020	Bond Future	Buy	47	0.00
2037 On 05/11/2020	Bond Future	Sell	55	0.00
2037 On 05/11/2020	Bond Future	Buy	55	0.00
2037 On 05/11/2020	Bond Future	Buy	160	0.00
2037 On 05/11/2020	Bond Future	Sell	160	0.00
2037 On 05/11/2020	Bond Future	Sell	743	0.00
2037 On 05/11/2020	Bond Future	Buy	743	0.00
2037 On 05/11/2020	Bond Future	Sell	1,110	0.00
2037 On 05/11/2020	Bond Future	Buy	1,110	0.00
2037 On 05/11/2020	Bond Future	Sell	2,160	0.00
2037 On 05/11/2020	Bond Future	Buy	2,160	0.00
2037 On 05/11/2020	Bond Future	Sell	4,250	0.00
2037 On 05/11/2020	Bond Future	Buy	4,250	0.00

**R2040 Bond Future**

2040 On 05/11/2020	Bond Future	Sell	17	0.00
2040 On 05/11/2020	Bond Future	Buy	17	0.00
2040 On 05/11/2020	Bond Future	Sell	25	0.00
2040 On 05/11/2020	Bond Future	Buy	25	0.00
2040 On 05/11/2020	Bond Future	Sell	32	0.00
2040 On 05/11/2020	Bond Future	Buy	32	0.00
2040 On 05/11/2020	Bond Future	Sell	36	0.00
2040 On 05/11/2020	Bond Future	Buy	36	0.00
2040 On 05/11/2020	Bond Future	Sell	57	0.00
2040 On 05/11/2020	Bond Future	Buy	57	0.00
2040 On 05/11/2020	Bond Future	Sell	62	0.00
2040 On 05/11/2020	Bond Future	Buy	62	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 05/11/2020	Bond Future		Sell	82	0.00
2040 On 05/11/2020	Bond Future		Buy	82	0.00
2040 On 05/11/2020	Bond Future		Buy	279	0.00
2040 On 05/11/2020	Bond Future		Sell	279	0.00
<b>R209 Bond Future</b>					
R209 On 06/08/2020	Bond Future		Buy	9	0.00
R209 On 06/08/2020	Bond Future		Sell	9	0.00
R209 On 06/08/2020	Bond Future		Buy	14	0.00
R209 On 06/08/2020	Bond Future		Sell	14	0.00
R209 On 06/08/2020	Bond Future		Buy	24	0.00
R209 On 06/08/2020	Bond Future		Sell	24	0.00
R209 On 06/08/2020	Bond Future		Buy	26	0.00
R209 On 06/08/2020	Bond Future		Sell	26	0.00
R209 On 06/08/2020	Bond Future		Buy	43	0.00
R209 On 06/08/2020	Bond Future		Sell	43	0.00
R209 On 06/08/2020	Bond Future		Buy	45	0.00
R209 On 06/08/2020	Bond Future		Sell	45	0.00
R209 On 06/08/2020	Bond Future		Buy	51	0.00
R209 On 06/08/2020	Bond Future		Sell	51	0.00
R209 On 06/08/2020	Bond Future		Buy	65	0.00
R209 On 06/08/2020	Bond Future		Sell	65	0.00
R209 On 06/08/2020	Bond Future		Buy	872	0.00
R209 On 06/08/2020	Bond Future		Sell	872	0.00
R209 On 06/08/2020	Bond Future		Buy	1,303	0.00
R209 On 06/08/2020	Bond Future		Sell	1,303	0.00
R209 On 06/08/2020	Bond Future		Buy	2,535	0.00
R209 On 06/08/2020	Bond Future		Sell	2,535	0.00
R209 On 06/08/2020	Bond Future		Buy	4,987	0.00
R209 On 06/08/2020	Bond Future		Sell	4,987	0.00
<b>R210 Bond Future</b>					
R210 On 05/11/2020	Bond Future		Sell	10	0.00
R210 On 05/11/2020	Bond Future		Buy	10	0.00
R210 On 05/11/2020	Bond Future		Sell	10	0.00
R210 On 05/11/2020	Bond Future		Buy	10	0.00
R210 On 05/11/2020	Bond Future		Sell	10	0.00
R210 On 05/11/2020	Bond Future		Buy	10	0.00
R210 On 05/11/2020	Bond Future		Sell	10	0.00



