



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 : 14/08/2020

TO DATE : 14/08/2020

Contract

Strike

C/P

Buy/Sell

No. of Contracts

All Bond Index

ALBI On 05/11/2020	Index Future		Sell	3	0.00
ALBI On 05/11/2020	Index Future		Buy	3	0.00
ALBI On 05/11/2020	Index Future		Buy	3	0.00
ALBI On 05/11/2020	Index Future		Sell	3	0.00

I2033 Bond Future

2033 On 05/11/2020	Bond Future		Sell	50	0.00
2033 On 05/11/2020	Bond Future		Buy	50	0.00
2033 On 05/11/2020	Bond Future		Sell	50	0.00
2033 On 05/11/2020	Bond Future		Buy	50	0.00
2033 On 05/11/2020	Bond Future		Sell	100	0.00
2033 On 05/11/2020	Bond Future		Buy	100	0.00

-

R186 Bond Future

R186 On 05/11/2020	Bond Future			Sell	17	0.00
R186 On 05/11/2020	Bond Future			Buy	17	0.00
R186 On 05/11/2020	Bond Future			Sell	52	0.00
R186 On 05/11/2020	Bond Future			Buy	52	0.00
R186 On 05/11/2020	Bond Future			Sell	69	0.00
R186 On 05/11/2020	Bond Future			Buy	69	0.00

R197 Bond Future

R197 On 05/11/2020	Bond Future			Sell	1	0.00
R197 On 05/11/2020	Bond Future			Buy	1	0.00
R197 On 05/11/2020	Bond Future			Sell	4	0.00
R197 On 05/11/2020	Bond Future			Buy	4	0.00
R197 On 05/11/2020	Bond Future			Sell	5	0.00
R197 On 05/11/2020	Bond Future			Buy	5	0.00
R197 On 05/11/2020	Bond Future			Sell	5	0.00
R197 On 05/11/2020	Bond Future			Buy	5	0.00
R197 On 05/11/2020	Bond Future			Sell	8	0.00
R197 On 05/11/2020	Bond Future			Buy	8	0.00
R197 On 05/11/2020	Bond Future			Sell	10	0.00
R197 On 05/11/2020	Bond Future			Buy	10	0.00
R197 On 05/11/2020	Bond Future			Sell	10	0.00
R197 On 05/11/2020	Bond Future			Buy	10	0.00
R197 On 05/11/2020	Bond Future			Sell	23	0.00
R197 On 05/11/2020	Bond Future			Buy	23	0.00
R197 On 05/11/2020	Bond Future			Sell	46	0.00
R197 On 05/11/2020	Bond Future			Buy	46	0.00
R197 On 05/11/2020	Bond Future			Sell	480	0.00
R197 On 05/11/2020	Bond Future			Buy	480	0.00

R2035 Bond Future

R035 On 04/02/2021	Bond Future	11.14	Put	Sell	557	0.00
R035 On 04/02/2021	Bond Future	11.14	Put	Buy	557	0.00

R2037 Bond Future

2037 On 05/11/2020	Bond Future			Buy	69	0.00
2037 On 05/11/2020	Bond Future			Sell	69	0.00
2037 On 05/11/2020	Bond Future			Buy	74	0.00
2037 On 05/11/2020	Bond Future			Sell	74	0.00
2037 On 05/11/2020	Bond Future			Buy	143	0.00
2037 On 05/11/2020	Bond Future			Sell	143	0.00
2037 On 05/11/2020	Bond Future			Buy	143	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 05/11/2020 Bond Future			Sell	143	0.00
R2040 Bond Future					
2040 On 05/11/2020 Bond Future			Sell	73	0.00
2040 On 05/11/2020 Bond Future			Buy	73	0.00
2040 On 05/11/2020 Bond Future			Sell	73	0.00
2040 On 05/11/2020 Bond Future			Buy	73	0.00
R209 Bond Future					
R209 On 06/05/2021 Bond Future			Buy	480	0.00
R209 On 06/05/2021 Bond Future			Sell	480	0.00
R209 On 06/05/2021 Bond Future			Sell	480	0.00
R209 On 06/05/2021 Bond Future			Buy	480	0.00
R209 On 06/05/2021 Bond Future	10.25	Call	Sell	1,000	0.00
R209 On 06/05/2021 Bond Future	10.25	Call	Buy	1,000	0.00
R209 On 06/05/2021 Bond Future	10.25	Call	Sell	1,000	0.00
R209 On 06/05/2021 Bond Future	10.25	Call	Buy	1,000	0.00
R209 On 06/05/2021 Bond Future	12.25	Put	Sell	1,000	0.00
R209 On 06/05/2021 Bond Future	12.25	Put	Buy	1,000	0.00
R209 On 06/05/2021 Bond Future	12.25	Put	Sell	1,000	0.00
R209 On 06/05/2021 Bond Future	12.25	Put	Buy	1,000	0.00
R209 On 06/05/2021 Bond Future	11.25	Put	Buy	1,000	0.00
R209 On 06/05/2021 Bond Future	11.25	Put	Sell	1,000	0.00
R209 On 06/05/2021 Bond Future	11.25	Put	Sell	1,000	0.00
R209 On 06/05/2021 Bond Future	11.25	Put	Buy	1,000	0.00
Grand Total for Daily Detailed Turnover:				9,028	0.00