



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 : 03/09/2020

TO DATE : 03/09/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>New Inflation Linked Index</b>					
IGOV On 05/11/2020			Buy	11	0.00
IGOV On 05/11/2020			Sell	11	0.00
<b>R186 Bond Future</b>					
R186 On 05/11/2020			Sell	2	0.00
R186 On 05/11/2020			Buy	2	0.00
R186 On 05/11/2020			Sell	2	0.00
R186 On 05/11/2020			Buy	2	0.00
R186 On 05/11/2020			Buy	5	0.00
R186 On 05/11/2020			Sell	5	0.00
R186 On 05/11/2020			Sell	5	0.00
R186 On 05/11/2020			Buy	5	0.00
R186 On 05/11/2020			Buy	57	0.00

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R186 On 05/11/2020	Bond Future	Sell	57	0.00
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**R2030 Bond Future**

2030 On 05/11/2020	Bond Future	Buy	1	0.00
2030 On 05/11/2020	Bond Future	Sell	1	0.00
2030 On 05/11/2020	Bond Future	Buy	8	0.00
2030 On 05/11/2020	Bond Future	Sell	8	0.00
2030 On 05/11/2020	Bond Future	Sell	9	0.00
2030 On 05/11/2020	Bond Future	Buy	9	0.00
2030 On 05/11/2020	Bond Future	Sell	9	0.00
2030 On 05/11/2020	Bond Future	Buy	9	0.00
2030 On 05/11/2020	Bond Future	Sell	80	0.00
2030 On 05/11/2020	Bond Future	Buy	80	0.00
2030 On 05/11/2020	Bond Future	Sell	104	0.00
2030 On 05/11/2020	Bond Future	Buy	104	0.00
2030 On 05/11/2020	Bond Future	Buy	184	0.00
2030 On 05/11/2020	Bond Future	Sell	184	0.00

**R2032 Bond Future**

2032 On 05/11/2020	Bond Future	Buy	1	0.00
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	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	2	0.00
2032 On 05/11/2020	Bond Future	Buy	2	0.00

**R2035 Bond Future**

R035 On 05/11/2020	Bond Future	Buy	1	0.00
R035 On 05/11/2020	Bond Future	Sell	1	0.00
R035 On 05/11/2020	Bond Future	Buy	4	0.00
R035 On 05/11/2020	Bond Future	Sell	4	0.00
R035 On 05/11/2020	Bond Future	Sell	5	0.00
R035 On 05/11/2020	Bond Future	Buy	5	0.00
R035 On 05/11/2020	Bond Future	Sell	5	0.00
R035 On 05/11/2020	Bond Future	Buy	5	0.00
R035 On 05/11/2020	Bond Future	Buy	72	0.00
R035 On 05/11/2020	Bond Future	Sell	72	0.00
R035 On 05/11/2020	Bond Future	Buy	246	0.00
R035 On 05/11/2020	Bond Future	Sell	246	0.00
R035 On 05/11/2020	Bond Future	Sell	318	0.00
R035 On 05/11/2020	Bond Future	Buy	318	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2037 Bond Future</b>					
2037 On 05/11/2020			Buy	1	0.00
2037 On 05/11/2020			Sell	1	0.00
2037 On 05/11/2020			Buy	15	0.00
2037 On 05/11/2020			Sell	15	0.00
2037 On 05/11/2020			Buy	16	0.00
2037 On 05/11/2020			Sell	16	0.00
2037 On 05/11/2020			Sell	16	0.00
2037 On 05/11/2020			Buy	16	0.00
<b>R2040 Bond Future</b>					
2040 On 05/11/2020			Buy	2	0.00
2040 On 05/11/2020			Sell	2	0.00
2040 On 05/11/2020			Sell	2	0.00
2040 On 05/11/2020			Buy	2	0.00
2040 On 05/11/2020			Sell	3	0.00
2040 On 05/11/2020			Buy	3	0.00
2040 On 05/11/2020			Sell	4	0.00
2040 On 05/11/2020			Buy	4	0.00
2040 On 05/11/2020			Buy	9	0.00
2040 On 05/11/2020			Sell	9	0.00
2040 On 05/11/2020			Sell	9	0.00
2040 On 05/11/2020			Buy	9	0.00
2040 On 05/11/2020			Sell	11	0.00
2040 On 05/11/2020			Buy	11	0.00
2040 On 05/11/2020			Sell	11	0.00
2040 On 05/11/2020			Buy	11	0.00
<b>R2044 Bond Future</b>					
2044 On 05/11/2020			Sell	1	0.00
2044 On 05/11/2020			Buy	1	0.00
2044 On 05/11/2020			Buy	1	0.00
2044 On 05/11/2020			Sell	1	0.00
2044 On 05/11/2020			Buy	1	0.00
2044 On 05/11/2020			Sell	1	0.00
2044 On 05/11/2020			Buy	15	0.00
2044 On 05/11/2020			Sell	15	0.00

2044 On 05/11/2020	Bond Future		Sell	16	0.00
2044 On 05/11/2020	Bond Future		Buy	16	0.00
2044 On 05/11/2020	Bond Future		Sell	16	0.00
2044 On 05/11/2020	Bond Future		Buy	16	0.00

**R2048 Bond Future**

R248 On 05/11/2020	Bond Future		Buy	3	0.00
R248 On 05/11/2020	Bond Future		Sell	3	0.00
R248 On 05/11/2020	Bond Future		Buy	14	0.00
R248 On 05/11/2020	Bond Future		Sell	14	0.00
R248 On 05/11/2020	Bond Future		Sell	17	0.00
R248 On 05/11/2020	Bond Future		Buy	17	0.00
R248 On 05/11/2020	Bond Future		Sell	17	0.00
R248 On 05/11/2020	Bond Future		Buy	17	0.00

**R209 Bond Future**

R209 On 05/11/2020	Bond Future		Sell	2	0.00
R209 On 05/11/2020	Bond Future		Buy	2	0.00
R209 On 05/11/2020	Bond Future		Sell	2	0.00
R209 On 05/11/2020	Bond Future		Buy	2	0.00
R209 On 05/11/2020	Bond Future		Sell	3	0.00
R209 On 05/11/2020	Bond Future		Buy	3	0.00
R209 On 05/11/2020	Bond Future		Buy	7	0.00
R209 On 05/11/2020	Bond Future		Sell	7	0.00
R209 On 06/05/2021	Bond Future	10.25	Call Buy	20	0.00
R209 On 06/05/2021	Bond Future	10.25	Call Sell	20	0.00
R209 On 06/05/2021	Bond Future	10.25	Call Buy	20	0.00
R209 On 06/05/2021	Bond Future	10.25	Call Sell	20	0.00
R209 On 06/05/2021	Bond Future	12.25	Put Buy	25	0.00
R209 On 06/05/2021	Bond Future	12.25	Put Sell	25	0.00
R209 On 06/05/2021	Bond Future	12.25	Put Buy	25	0.00
R209 On 06/05/2021	Bond Future	12.25	Put Sell	25	0.00
R209 On 06/05/2021	Bond Future	11.25	Put Sell	25	0.00
R209 On 06/05/2021	Bond Future	11.25	Put Buy	25	0.00
R209 On 06/05/2021	Bond Future	11.25	Put Sell	25	0.00
R209 On 06/05/2021	Bond Future	11.25	Put Buy	25	0.00
R209 On 06/05/2021	Bond Future	10.25	Call Buy	55	0.00
R209 On 06/05/2021	Bond Future	10.25	Call Sell	55	0.00
R209 On 06/05/2021	Bond Future	10.25	Call Buy	55	0.00
R209 On 06/05/2021	Bond Future	10.25	Call Sell	55	0.00
R209 On 06/05/2021	Bond Future	10.25	Call Buy	75	0.00
R209 On 06/05/2021	Bond Future	10.25	Call Sell	75	0.00
R209 On 06/05/2021	Bond Future	12.25	Put Buy	75	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	75	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	75	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	75	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	75	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	75	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	75	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	75	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	100	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	100	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	100	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	100	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	150	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	150	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	200	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	200	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	200	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	200	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	375	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	375	0.00
R209 On 06/05/2021	Bond Future			Buy	430	0.00
R209 On 06/05/2021	Bond Future			Sell	430	0.00
R209 On 06/05/2021	Bond Future			Buy	430	0.00
R209 On 06/05/2021	Bond Future			Sell	430	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	500	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	500	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	500	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	750	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	750	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	750	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	750	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	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	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	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	1,000	0.00

**R213 Bond Future**

R213 On 05/11/2020	Bond Future	Sell	1	0.00
R213 On 05/11/2020	Bond Future	Buy	1	0.00
R213 On 05/11/2020	Bond Future	Buy	1	0.00
R213 On 05/11/2020	Bond Future	Sell	1	0.00

**R214 Bond Future**

R214 On 05/11/2020	Bond Future	Sell	2	0.00
R214 On 05/11/2020	Bond Future	Buy	2	0.00
R214 On 05/11/2020	Bond Future	Sell	3	0.00
R214 On 05/11/2020	Bond Future	Buy	3	0.00
R214 On 05/11/2020	Bond Future	Sell	3	0.00
R214 On 05/11/2020	Bond Future	Buy	3	0.00
R214 On 05/11/2020	Bond Future	Sell	8	0.00
R214 On 05/11/2020	Bond Future	Buy	8	0.00
R214 On 05/11/2020	Bond Future	Buy	235	0.00
R214 On 05/11/2020	Bond Future	Sell	235	0.00
R214 On 05/11/2020	Bond Future	Buy	235	0.00
R214 On 05/11/2020	Bond Future	Sell	235	0.00

**Grand Total for Daily Detailed Turnover:****10,946 0.00**