



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 : 09/09/2020

TO DATE : 09/09/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 05/11/2020	Index Future		Sell	10	0.00
ALBI On 05/11/2020	Index Future		Buy	10	0.00
ALBI On 05/11/2020	Index Future		Sell	10	0.00
ALBI On 05/11/2020	Index Future		Buy	10	0.00
I2033 Bond Future					
2033 On 05/11/2020	Bond Future		Sell	352	0.00
2033 On 05/11/2020	Bond Future		Buy	352	0.00
2033 On 05/11/2020	Bond Future		Buy	352	0.00
2033 On 05/11/2020	Bond Future		Sell	352	0.00
I2038 Bond Future					
2038 On 05/11/2020	Bond Future		Buy	334	0.00

2038 On 05/11/2020	Bond Future	Sell	334	0.00
2038 On 05/11/2020	Bond Future	Buy	334	0.00
2038 On 05/11/2020	Bond Future	Sell	334	0.00

I2050 Bond Future

2050 On 05/11/2020	Bond Future	Sell	279	0.00
2050 On 05/11/2020	Bond Future	Buy	279	0.00
2050 On 05/11/2020	Bond Future	Buy	279	0.00
2050 On 05/11/2020	Bond Future	Sell	279	0.00

R186 Bond Future

R186 On 05/11/2020	Bond Future	Buy	15	0.00
R186 On 05/11/2020	Bond Future	Sell	15	0.00
R186 On 05/11/2020	Bond Future	Sell	15	0.00
R186 On 05/11/2020	Bond Future	Buy	15	0.00
R186 On 05/11/2020	Bond Future	Sell	26	0.00
R186 On 05/11/2020	Bond Future	Buy	26	0.00
R186 On 05/11/2020	Bond Future	Sell	29	0.00
R186 On 05/11/2020	Bond Future	Buy	29	0.00
R186 On 05/11/2020	Bond Future	Sell	59	0.00
R186 On 05/11/2020	Bond Future	Buy	59	0.00
R186 On 05/11/2020	Bond Future	Buy	88	0.00
R186 On 05/11/2020	Bond Future	Sell	88	0.00
R186 On 05/11/2020	Bond Future	Buy	158	0.00
R186 On 05/11/2020	Bond Future	Sell	158	0.00
R186 On 05/11/2020	Bond Future	Sell	305	0.00
R186 On 05/11/2020	Bond Future	Buy	305	0.00
R186 On 05/11/2020	Bond Future	Buy	331	0.00
R186 On 05/11/2020	Bond Future	Sell	331	0.00

R197 Bond Future

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	10	0.00
R197 On 05/11/2020	Bond Future	Buy	480	0.00
R197 On 05/11/2020	Bond Future	Sell	480	0.00
R197 On 05/11/2020	Bond Future	Buy	500	0.00
R197 On 05/11/2020	Bond Future	Sell	500	0.00

R2030 Bond Future

2030 On 05/11/2020	Bond Future	Sell	51	0.00
2030 On 05/11/2020	Bond Future	Buy	51	0.00
2030 On 05/11/2020	Bond Future	Sell	51	0.00
2030 On 05/11/2020	Bond Future	Buy	51	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2037 Bond Future					
2037 On 05/11/2020	Bond Future		Buy	400	0.00
2037 On 05/11/2020	Bond Future		Sell	400	0.00
2037 On 05/11/2020	Bond Future		Sell	400	0.00
2037 On 05/11/2020	Bond Future		Buy	400	0.00
R214 Bond Future					
R214 On 05/11/2020	Bond Future		Sell	100	0.00
R214 On 05/11/2020	Bond Future		Buy	100	0.00
R214 On 05/11/2020	Bond Future		Sell	100	0.00
R214 On 05/11/2020	Bond Future		Buy	100	0.00
Grand Total for Daily Detailed Turnover:				5,078	0.00