



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 : 02/12/2020

TO DATE : 02/12/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 04/02/2021	Index Future		Sell	1	0.00
ALBI On 04/02/2021	Index Future		Buy	1	0.00
<b>Govi Total Return Index</b>					
GOVI On 04/02/2021	GOVI		Buy	2	0.00
GOVI On 04/02/2021	GOVI		Sell	2	0.00
<b>I2025 Bond Future</b>					
2025 On 04/02/2021	Bond Future		Buy	44	0.00
2025 On 04/02/2021	Bond Future		Sell	44	0.00
2025 On 04/02/2021	Bond Future		Sell	44	0.00
2025 On 04/02/2021	Bond Future		Buy	44	0.00

-

9

**R186 Bond Future**

R186 On 04/02/2021	Bond Future	Sell	23	0.00
R186 On 04/02/2021	Bond Future	Buy	23	0.00
R186 On 04/02/2021	Bond Future	Sell	55	0.00
R186 On 04/02/2021	Bond Future	Buy	55	0.00
R186 On 04/02/2021	Bond Future	Buy	200	0.00
R186 On 04/02/2021	Bond Future	Sell	200	0.00
R186 On 04/02/2021	Bond Future	Buy	200	0.00
R186 On 04/02/2021	Bond Future	Sell	200	0.00
R186 On 04/02/2021	Bond Future	Sell	215	0.00
R186 On 04/02/2021	Bond Future	Buy	215	0.00
R186 On 04/02/2021	Bond Future	Buy	215	0.00
R186 On 04/02/2021	Bond Future	Sell	215	0.00
R186 On 04/02/2021	Bond Future	Sell	420	0.00
R186 On 04/02/2021	Bond Future	Buy	420	0.00
R186 On 04/02/2021	Bond Future	Buy	498	0.00
R186 On 04/02/2021	Bond Future	Sell	498	0.00

**R2030 Bond Future**

2030 On 04/02/2021	Bond Future	Sell	4	0.00
2030 On 04/02/2021	Bond Future	Buy	4	0.00
2030 On 04/02/2021	Bond Future	Sell	20	0.00
2030 On 04/02/2021	Bond Future	Buy	20	0.00
2030 On 04/02/2021	Bond Future	Buy	24	0.00
2030 On 04/02/2021	Bond Future	Sell	24	0.00
2030 On 04/02/2021	Bond Future	Sell	141	0.00
2030 On 04/02/2021	Bond Future	Buy	141	0.00
2030 On 04/02/2021	Bond Future	Buy	141	0.00
2030 On 04/02/2021	Bond Future	Sell	141	0.00

**R2032 Bond Future**

2032 On 04/02/2021	Bond Future	Sell	130	0.00
2032 On 04/02/2021	Bond Future	Buy	130	0.00
2032 On 04/02/2021	Bond Future	Buy	407	0.00
2032 On 04/02/2021	Bond Future	Sell	407	0.00
2032 On 04/02/2021	Bond Future	Sell	407	0.00
2032 On 04/02/2021	Bond Future	Buy	407	0.00

**R2035 Bond Future**

R035 On 04/02/2021	Bond Future	Buy	21	0.00
R035 On 04/02/2021	Bond Future	Sell	21	0.00
R035 On 04/02/2021	Bond Future	Buy	158	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 04/02/2021			Sell	158	0.00
R035 On 04/02/2021			Buy	158	0.00
R035 On 04/02/2021			Sell	158	0.00
R035 On 04/02/2021			Buy	250	0.00
R035 On 04/02/2021			Sell	250	0.00
<b>R2037 Bond Future</b>					
2037 On 04/02/2021			Sell	1	0.00
2037 On 04/02/2021			Buy	1	0.00
2037 On 04/02/2021			Sell	3	0.00
2037 On 04/02/2021			Buy	3	0.00
2037 On 04/02/2021			Sell	26	0.00
2037 On 04/02/2021			Buy	26	0.00
2037 On 04/02/2021			Sell	67	0.00
2037 On 04/02/2021			Buy	67	0.00
2037 On 04/02/2021			Sell	130	0.00
2037 On 04/02/2021			Buy	130	0.00
2037 On 04/02/2021			Sell	137	0.00
2037 On 04/02/2021			Buy	137	0.00
2037 On 04/02/2021			Buy	137	0.00
2037 On 04/02/2021			Sell	137	0.00
2037 On 04/02/2021			Buy	160	0.00
2037 On 04/02/2021			Sell	160	0.00
2037 On 04/02/2021			Sell	160	0.00
2037 On 04/02/2021			Buy	160	0.00
<b>R2040 Bond Future</b>					
2040 On 04/02/2021			Sell	2	0.00
2040 On 04/02/2021			Buy	2	0.00
2040 On 04/02/2021			Sell	15	0.00
2040 On 04/02/2021			Buy	15	0.00
2040 On 04/02/2021			Sell	22	0.00
2040 On 04/02/2021			Buy	22	0.00
2040 On 04/02/2021			Sell	70	0.00
2040 On 04/02/2021			Buy	70	0.00
2040 On 04/02/2021			Sell	87	0.00
2040 On 04/02/2021			Buy	87	0.00
2040 On 04/02/2021			Buy	87	0.00
2040 On 04/02/2021			Sell	87	0.00

2040 On 04/02/2021	Bond Future	Sell	120	0.00
2040 On 04/02/2021	Bond Future	Buy	120	0.00

**R2044 Bond Future**

2044 On 04/02/2021	Bond Future	Buy	1	0.00
2044 On 04/02/2021	Bond Future	Buy	1	0.00
2044 On 04/02/2021	Bond Future	Sell	1	0.00
2044 On 04/02/2021	Bond Future	Sell	1	0.00
2044 On 04/02/2021	Bond Future	Buy	1	0.00
2044 On 04/02/2021	Bond Future	Sell	1	0.00
2044 On 04/02/2021	Bond Future	Sell	3	0.00
2044 On 04/02/2021	Bond Future	Buy	3	0.00
2044 On 04/02/2021	Bond Future	Buy	17	0.00
2044 On 04/02/2021	Bond Future	Sell	17	0.00
2044 On 04/02/2021	Bond Future	Buy	17	0.00
2044 On 04/02/2021	Bond Future	Sell	17	0.00
2044 On 04/02/2021	Bond Future	Sell	23	0.00
2044 On 04/02/2021	Bond Future	Buy	23	0.00
2044 On 04/02/2021	Bond Future	Sell	108	0.00
2044 On 04/02/2021	Bond Future	Buy	108	0.00
2044 On 04/02/2021	Bond Future	Buy	135	0.00
2044 On 04/02/2021	Bond Future	Sell	135	0.00
2044 On 04/02/2021	Bond Future	Buy	135	0.00
2044 On 04/02/2021	Bond Future	Sell	135	0.00

**R2048 Bond Future**

R248 On 04/02/2021	Bond Future	Sell	2	0.00
R248 On 04/02/2021	Bond Future	Buy	2	0.00
R248 On 04/02/2021	Bond Future	Sell	19	0.00
R248 On 04/02/2021	Bond Future	Buy	19	0.00
R248 On 04/02/2021	Bond Future	Sell	97	0.00
R248 On 04/02/2021	Bond Future	Buy	97	0.00
R248 On 04/02/2021	Bond Future	Sell	118	0.00
R248 On 04/02/2021	Bond Future	Buy	118	0.00
R248 On 04/02/2021	Bond Future	Sell	118	0.00
R248 On 04/02/2021	Bond Future	Buy	118	0.00

**R209 Bond Future**

R209 On 04/02/2021	Bond Future	Buy	1	0.00
R209 On 04/02/2021	Bond Future	Sell	1	0.00
R209 On 04/02/2021	Bond Future	Buy	8	0.00
R209 On 04/02/2021	Bond Future	Sell	8	0.00
R209 On 04/02/2021	Bond Future	Buy	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/02/2021			Sell	12	0.00
R209 On 04/02/2021			Buy	14	0.00
R209 On 04/02/2021			Sell	14	0.00
R209 On 04/02/2021			Buy	74	0.00
R209 On 04/02/2021			Sell	74	0.00
R209 On 04/02/2021			Buy	95	0.00
R209 On 04/02/2021			Sell	95	0.00
R209 On 06/05/2021			Sell	125	0.00
R209 On 06/05/2021			Buy	125	0.00
R209 On 06/05/2021			Sell	125	0.00
R209 On 06/05/2021			Buy	125	0.00
R209 On 04/02/2021			Buy	273	0.00
R209 On 04/02/2021			Sell	273	0.00
R209 On 04/02/2021			Buy	477	0.00
R209 On 04/02/2021			Sell	477	0.00
R209 On 04/02/2021			Buy	477	0.00
R209 On 04/02/2021			Sell	477	0.00
R209 On 06/05/2021			Sell	575	0.00
R209 On 06/05/2021			Buy	575	0.00
R209 On 06/05/2021			Sell	600	0.00
R209 On 06/05/2021			Buy	600	0.00
R209 On 06/05/2021			Buy	1,175	0.00
R209 On 06/05/2021			Sell	1,175	0.00
R209 On 06/05/2021			Sell	1,175	0.00
R209 On 06/05/2021			Buy	1,175	0.00
R209 On 06/05/2021	9.75	Call	Buy	1,250	0.00
R209 On 06/05/2021	9.75	Call	Sell	1,250	0.00
R209 On 06/05/2021	9.75	Call	Buy	1,250	0.00
R209 On 06/05/2021	9.75	Call	Sell	1,250	0.00
R209 On 06/05/2021	11.60	Put	Buy	1,250	0.00
R209 On 06/05/2021	11.60	Put	Sell	1,250	0.00
R209 On 06/05/2021	11.60	Put	Buy	1,250	0.00
R209 On 06/05/2021	11.60	Put	Sell	1,250	0.00
R209 On 06/05/2021	10.60	Put	Sell	1,250	0.00
R209 On 06/05/2021	10.60	Put	Buy	1,250	0.00
R209 On 06/05/2021	10.60	Put	Sell	1,250	0.00
R209 On 06/05/2021	10.60	Put	Buy	1,250	0.00
R209 On 06/05/2021	10.00	Call	Buy	1,500	0.00
R209 On 06/05/2021	10.00	Call	Sell	1,500	0.00

R209 On 06/05/2021	Bond Future	10.00	Call	Sell	1,500	0.00
R209 On 06/05/2021	Bond Future	10.00	Call	Buy	1,500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	1,500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	1,500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	1,500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	1,500	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Buy	2,500	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Sell	2,500	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Sell	2,500	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Buy	2,500	0.00
R209 On 06/05/2021	Bond Future	11.60	Put	Buy	2,500	0.00
R209 On 06/05/2021	Bond Future	11.60	Put	Sell	2,500	0.00
R209 On 06/05/2021	Bond Future	11.60	Put	Sell	2,500	0.00
R209 On 06/05/2021	Bond Future	11.60	Put	Buy	2,500	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Sell	2,500	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Buy	2,500	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Sell	2,500	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Buy	2,500	0.00

**Grand Total for Daily Detailed Turnover:**

**39,503**

**0.00**