



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 : 20/02/2020

TO DATE : 20/02/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

R2023 Bond Future

R023 On 07/05/2020	Bond Future		Sell	1	0.00
R023 On 07/05/2020	Bond Future		Buy	1	0.00
R023 On 07/05/2020	Bond Future		Sell	12	0.00
R023 On 07/05/2020	Bond Future		Buy	12	0.00
R023 On 07/05/2020	Bond Future		Sell	45	0.00
R023 On 07/05/2020	Bond Future		Buy	45	0.00
R023 On 07/05/2020	Bond Future		Sell	47	0.00
R023 On 07/05/2020	Bond Future		Buy	47	0.00
R023 On 07/05/2020	Bond Future		Sell	50	0.00
R023 On 07/05/2020	Bond Future		Buy	50	0.00
R023 On 07/05/2020	Bond Future		Sell	76	0.00
R023 On 07/05/2020	Bond Future		Buy	76	0.00
R023 On 07/05/2020	Bond Future		Sell	129	0.00
R023 On 07/05/2020	Bond Future		Buy	129	0.00

R023 On 07/05/2020	Bond Future	Sell	2,000	0.00
R023 On 07/05/2020	Bond Future	Buy	2,000	0.00
R2030 Bond Future				
2030 On 07/05/2020	Bond Future	Buy	305	0.00
2030 On 07/05/2020	Bond Future	Sell	305	0.00
R2037 Bond Future				
2037 On 07/05/2020	Bond Future	Sell	19	0.00
2037 On 07/05/2020	Bond Future	Buy	19	0.00
2037 On 07/05/2020	Bond Future	Sell	51	0.00
2037 On 07/05/2020	Bond Future	Buy	51	0.00
2037 On 07/05/2020	Bond Future	Sell	610	0.00
2037 On 07/05/2020	Bond Future	Buy	610	0.00
2037 On 07/05/2020	Bond Future	Sell	680	0.00
2037 On 07/05/2020	Bond Future	Buy	680	0.00
R2044 Bond Future				
2044 On 07/05/2020	Bond Future	Sell	22	0.00
2044 On 07/05/2020	Bond Future	Buy	22	0.00
2044 On 07/05/2020	Bond Future	Sell	22	0.00
2044 On 07/05/2020	Bond Future	Buy	22	0.00
R2048 Bond Future				
R248 On 07/05/2020	Bond Future	Sell	10	0.00
R248 On 07/05/2020	Bond Future	Buy	10	0.00
R248 On 07/05/2020	Bond Future	Buy	10	0.00
R248 On 07/05/2020	Bond Future	Sell	10	0.00
Grand Total for Daily Detailed Turnover:			4,089	0.00