



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 : 01/12/2020

TO DATE : 01/12/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 04/02/2021	Bond Future		Buy	20	0.00
2025 On 04/02/2021	Bond Future		Sell	20	0.00
Jibar Tradeable Future					
JBAF On 15/12/2020	Jibar Tradeable Future		Buy	10	0.00
JBAF On 15/12/2020	Jibar Tradeable Future		Sell	10	0.00
JBAF On 15/12/2020	Jibar Tradeable Future		Sell	10	0.00
JBAF On 15/12/2020	Jibar Tradeable Future		Buy	10	0.00
R2030 Bond Future					
2030 On 04/02/2021	Bond Future		Sell	1	0.00
2030 On 04/02/2021	Bond Future		Buy	1	0.00
2030 On 04/02/2021	Bond Future		Buy	1	0.00

2030 On 04/02/2021	Bond Future	Sell	1	0.00
R2032 Bond Future				
2032 On 04/02/2021	Bond Future	Buy	260	0.00
2032 On 04/02/2021	Bond Future	Sell	260	0.00
R2035 Bond Future				
R035 On 04/02/2021	Bond Future	Sell	18	0.00
R035 On 04/02/2021	Bond Future	Buy	18	0.00
R035 On 04/02/2021	Bond Future	Sell	60	0.00
R035 On 04/02/2021	Bond Future	Buy	60	0.00
R035 On 04/02/2021	Bond Future	Sell	143	0.00
R035 On 04/02/2021	Bond Future	Buy	143	0.00
R035 On 04/02/2021	Bond Future	Buy	221	0.00
R035 On 04/02/2021	Bond Future	Sell	221	0.00
R035 On 04/02/2021	Bond Future	Buy	500	0.00
R035 On 04/02/2021	Bond Future	Sell	500	0.00
R2040 Bond Future				
2040 On 04/02/2021	Bond Future	Sell	240	0.00
2040 On 04/02/2021	Bond Future	Buy	240	0.00
R2044 Bond Future				
2044 On 04/02/2021	Bond Future	Buy	4	0.00
2044 On 04/02/2021	Bond Future	Sell	4	0.00
2044 On 04/02/2021	Bond Future	Sell	4	0.00
2044 On 04/02/2021	Bond Future	Buy	4	0.00
2044 On 04/02/2021	Bond Future	Sell	2,000	0.00
2044 On 04/02/2021	Bond Future	Buy	2,000	0.00
2044 On 04/02/2021	Bond Future	Buy	2,000	0.00
2044 On 04/02/2021	Bond Future	Sell	2,000	0.00
Grand Total for Daily Detailed Turnover:			5,492	0.00