



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 : 13/12/2019

TO DATE : 13/12/2019

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### R186 Bond Future

R186 On 06/02/2020	Bond Future		Buy	6	0.00
R186 On 06/02/2020	Bond Future		Sell	6	0.00
R186 On 06/02/2020	Bond Future		Buy	6	0.00
R186 On 06/02/2020	Bond Future		Sell	6	0.00
R186 On 06/02/2020	Bond Future		Buy	26	0.00
R186 On 06/02/2020	Bond Future		Sell	26	0.00
R186 On 06/02/2020	Bond Future		Buy	63	0.00
R186 On 06/02/2020	Bond Future		Sell	63	0.00
R186 On 06/02/2020	Bond Future		Buy	74	0.00
R186 On 06/02/2020	Bond Future		Sell	74	0.00
R186 On 06/02/2020	Bond Future		Buy	163	0.00
R186 On 06/02/2020	Bond Future		Sell	163	0.00

#### R2023 Bond Future

R023 On 06/02/2020	Bond Future	Sell	1,113	0.00
R023 On 06/02/2020	Bond Future	Buy	1,113	0.00
R023 On 06/02/2020	Bond Future	Buy	1,113	0.00
R023 On 06/02/2020	Bond Future	Sell	1,113	0.00
R023 On 06/02/2020	Bond Future	Buy	2,000	0.00
R023 On 06/02/2020	Bond Future	Sell	2,000	0.00

**R2035 Bond Future**

R035 On 06/02/2020	Bond Future	Buy	7	0.00
R035 On 06/02/2020	Bond Future	Sell	7	0.00
R035 On 06/02/2020	Bond Future	Buy	20	0.00
R035 On 06/02/2020	Bond Future	Sell	20	0.00
R035 On 06/02/2020	Bond Future	Buy	27	0.00
R035 On 06/02/2020	Bond Future	Sell	27	0.00
R035 On 06/02/2020	Bond Future	Buy	58	0.00
R035 On 06/02/2020	Bond Future	Sell	58	0.00
R035 On 06/02/2020	Bond Future	Sell	58	0.00
R035 On 06/02/2020	Bond Future	Buy	58	0.00

**R2037 Bond Future**

2037 On 06/02/2020	Bond Future	Buy	1	0.00
2037 On 06/02/2020	Bond Future	Sell	1	0.00
2037 On 06/02/2020	Bond Future	Buy	7	0.00
2037 On 06/02/2020	Bond Future	Sell	7	0.00
2037 On 06/02/2020	Bond Future	Buy	50	0.00
2037 On 06/02/2020	Bond Future	Sell	50	0.00
2037 On 06/02/2020	Bond Future	Sell	58	0.00
2037 On 06/02/2020	Bond Future	Buy	58	0.00

**R2044 Bond Future**

2044 On 06/02/2020	Bond Future	Sell	94	0.00
2044 On 06/02/2020	Bond Future	Buy	94	0.00

**R2048 Bond Future**

R248 On 06/02/2020	Bond Future	Sell	20	0.00
R248 On 06/02/2020	Bond Future	Buy	20	0.00
R248 On 06/02/2020	Bond Future	Sell	20	0.00
R248 On 06/02/2020	Bond Future	Buy	20	0.00

**R209 Bond Future**

R209 On 06/02/2020	Bond Future	Buy	1	0.00
R209 On 06/02/2020	Bond Future	Sell	1	0.00
R209 On 06/02/2020	Bond Future	Buy	12	0.00
R209 On 06/02/2020	Bond Future	Sell	12	0.00
R209 On 06/02/2020	Bond Future	Buy	50	0.00
R209 On 06/02/2020	Bond Future	Sell	50	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R209 On 06/02/2020	Bond Future		Sell	63	0.00
R209 On 06/02/2020	Bond Future		Buy	63	0.00
R209 On 06/02/2020	Bond Future		Sell	105	0.00
R209 On 06/02/2020	Bond Future		Buy	105	0.00
R209 On 06/02/2020	Bond Future		Buy	105	0.00
R209 On 06/02/2020	Bond Future		Sell	105	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>5,320</b>	<b>0.00</b>