



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 : 27/12/2019

TO DATE : 27/12/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 06/02/2020			Bond Future		
			Sell	150	0.00
2025 On 06/02/2020			Bond Future		
			Buy	150	0.00
2025 On 06/02/2020			Bond Future		
			Buy	150	0.00
2025 On 06/02/2020			Bond Future		
			Sell	150	0.00
<b>I2033 Bond Future</b>					
2033 On 06/02/2020			Bond Future		
			Sell	700	0.00
2033 On 06/02/2020			Bond Future		
			Buy	700	0.00
2033 On 06/02/2020			Bond Future		
			Buy	700	0.00
2033 On 06/02/2020			Bond Future		
			Sell	700	0.00
<b>R2023 Bond Future</b>					
R023 On 07/05/2020			Bond Future		
			Sell	32	0.00
R023 On 07/05/2020			Bond Future		
			Buy	32	0.00

R023 On 07/05/2020	Bond Future	Sell	74	0.00
R023 On 07/05/2020	Bond Future	Buy	74	0.00
R023 On 07/05/2020	Bond Future	Sell	106	0.00
R023 On 07/05/2020	Bond Future	Buy	106	0.00

**R2030 Bond Future**

2030 On 06/02/2020	Bond Future	Buy	4	0.00
2030 On 06/02/2020	Bond Future	Sell	4	0.00
2030 On 06/02/2020	Bond Future	Buy	51	0.00
2030 On 06/02/2020	Bond Future	Sell	51	0.00
2030 On 06/02/2020	Bond Future	Buy	137	0.00
2030 On 06/02/2020	Bond Future	Sell	137	0.00
2030 On 06/02/2020	Bond Future	Buy	192	0.00
2030 On 06/02/2020	Bond Future	Sell	192	0.00

**R2032 Bond Future**

2032 On 06/02/2020	Bond Future	Sell	173	0.00
2032 On 06/02/2020	Bond Future	Buy	173	0.00
2032 On 06/02/2020	Bond Future	Sell	513	0.00
2032 On 06/02/2020	Bond Future	Buy	513	0.00
2032 On 06/02/2020	Bond Future	Buy	686	0.00
2032 On 06/02/2020	Bond Future	Sell	686	0.00

**R210 Bond Future**

R210 On 06/02/2020	Bond Future	Sell	270	0.00
R210 On 06/02/2020	Bond Future	Buy	270	0.00
R210 On 06/02/2020	Bond Future	Buy	270	0.00
R210 On 06/02/2020	Bond Future	Sell	270	0.00

**Grand Total for Daily Detailed Turnover:**

**4,208 0.00**