



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 : 18/02/2020

TO DATE : 18/02/2020

---

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

---

#### R186 Bond Future

R186 On 07/05/2020	Bond Future		Sell	250	0.00
R186 On 07/05/2020	Bond Future		Buy	250	0.00

#### 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	1	0.00
R023 On 07/05/2020	Bond Future		Buy	1	0.00
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	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	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	51	0.00
R023 On 07/05/2020	Bond Future	Buy	51	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	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	130	0.00
R023 On 07/05/2020	Bond Future	Buy	130	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
R023 On 07/05/2020	Bond Future	Sell	2,000	0.00
R023 On 07/05/2020	Bond Future	Buy	2,000	0.00

**R2040 Bond Future**

2040 On 07/05/2020	Bond Future	Buy	7	0.00
2040 On 07/05/2020	Bond Future	Sell	7	0.00

**Grand Total for Daily Detailed Turnover: 4,968 0.00**