



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 : 04/02/2021

TO DATE : 04/02/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 06/05/2021	GOVI		Sell	2	0.00
GOVI On 06/05/2021	GOVI		Buy	2	0.00
I2025 Bond Future					
2025 On 06/05/2021	Bond Future		Sell	4	0.00
2025 On 06/05/2021	Bond Future		Buy	4	0.00
2025 On 06/05/2021	Bond Future		Sell	9	0.00
2025 On 06/05/2021	Bond Future		Buy	9	0.00
2025 On 06/05/2021	Bond Future		Sell	26	0.00
2025 On 06/05/2021	Bond Future		Buy	26	0.00
2025 On 06/05/2021	Bond Future		Sell	39	0.00
2025 On 06/05/2021	Bond Future		Buy	39	0.00
2025 On 06/05/2021	Bond Future		Sell	39	0.00

—

—
3

2025 On 06/05/2021	Bond Future	Buy	39	0.00
2025 On 06/05/2021	Bond Future	Buy	170	0.00
2025 On 06/05/2021	Bond Future	Sell	170	0.00
I2033 Bond Future				
2033 On 06/05/2021	Bond Future	Sell	100	0.00
2033 On 06/05/2021	Bond Future	Buy	100	0.00
R186 Bond Future				
R186 On 06/05/2021	Bond Future	Buy	731	0.00
R186 On 06/05/2021	Bond Future	Sell	731	0.00
R2030 Bond Future				
2030 On 04/02/2021	Bond Future	Sell	320	0.00
2030 On 04/02/2021	Bond Future	Buy	320	0.00
2030 On 06/05/2021	Bond Future	Buy	320	0.00
2030 On 06/05/2021	Bond Future	Sell	320	0.00
R2032 Bond Future				
2032 On 06/05/2021	Bond Future	Sell	471	0.00
2032 On 06/05/2021	Bond Future	Buy	471	0.00
R2035 Bond Future				
R035 On 06/05/2021	Bond Future	Sell	5	0.00
R035 On 06/05/2021	Bond Future	Buy	5	0.00
R035 On 06/05/2021	Bond Future	Buy	5	0.00
R035 On 06/05/2021	Bond Future	Sell	5	0.00
R2037 Bond Future				
2037 On 06/05/2021	Bond Future	Buy	5	0.00
2037 On 06/05/2021	Bond Future	Sell	5	0.00
2037 On 06/05/2021	Bond Future	Sell	5	0.00
2037 On 06/05/2021	Bond Future	Buy	5	0.00
R2040 Bond Future				
2040 On 06/05/2021	Bond Future	Buy	5	0.00
2040 On 06/05/2021	Bond Future	Sell	5	0.00
2040 On 06/05/2021	Bond Future	Sell	5	0.00
2040 On 06/05/2021	Bond Future	Buy	5	0.00
2040 On 06/05/2021	Bond Future	Sell	264	0.00
2040 On 06/05/2021	Bond Future	Buy	264	0.00
R209 Bond Future				

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 06/05/2021	Bond Future		Buy	5	0.00
R209 On 06/05/2021	Bond Future		Sell	5	0.00
R209 On 06/05/2021	Bond Future		Buy	10	0.00
R209 On 06/05/2021	Bond Future		Sell	10	0.00
R209 On 06/05/2021	Bond Future		Buy	10	0.00
R209 On 06/05/2021	Bond Future		Sell	10	0.00
R209 On 06/05/2021	Bond Future		Buy	10	0.00
R209 On 06/05/2021	Bond Future		Sell	10	0.00
R209 On 06/05/2021	Bond Future		Buy	15	0.00
R209 On 06/05/2021	Bond Future		Sell	15	0.00
R209 On 06/05/2021	Bond Future		Buy	15	0.00
R209 On 06/05/2021	Bond Future		Sell	15	0.00
R209 On 06/05/2021	Bond Future		Buy	20	0.00
R209 On 06/05/2021	Bond Future		Sell	20	0.00
R209 On 06/05/2021	Bond Future		Buy	125	0.00
R209 On 06/05/2021	Bond Future		Sell	125	0.00
R209 On 06/05/2021	Bond Future		Buy	250	0.00
R209 On 06/05/2021	Bond Future		Sell	250	0.00
R209 On 06/05/2021	Bond Future		Buy	450	0.00
R209 On 06/05/2021	Bond Future		Sell	450	0.00
R212 Bond Future					
R212 On 06/05/2021	Bond Future		Sell	250	0.00
R212 On 06/05/2021	Bond Future		Buy	250	0.00
Grand Total for Daily Detailed Turnover:				3,685	0.00