



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 : 11/02/2021

TO DATE : 11/02/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

R186 Bond Future

R186 On 06/05/2021	Bond Future		Sell	1	0.00
R186 On 06/05/2021	Bond Future		Buy	1	0.00
R186 On 06/05/2021	Bond Future		Sell	14	0.00
R186 On 06/05/2021	Bond Future		Buy	14	0.00
R186 On 06/05/2021	Bond Future		Sell	16	0.00
R186 On 06/05/2021	Bond Future		Buy	16	0.00
R186 On 06/05/2021	Bond Future		Buy	27	0.00
R186 On 06/05/2021	Bond Future		Sell	27	0.00
R186 On 06/05/2021	Bond Future		Buy	45	0.00
R186 On 06/05/2021	Bond Future		Sell	45	0.00
R186 On 06/05/2021	Bond Future		Buy	72	0.00
R186 On 06/05/2021	Bond Future		Sell	72	0.00
R186 On 06/05/2021	Bond Future		Sell	73	0.00

-

R186 On 06/05/2021	Bond Future	Buy	73	0.00
R186 On 06/05/2021	Bond Future	Sell	74	0.00
R186 On 06/05/2021	Bond Future	Buy	74	0.00
R186 On 06/05/2021	Bond Future	Sell	74	0.00
R186 On 06/05/2021	Bond Future	Buy	74	0.00
R186 On 06/05/2021	Bond Future	Sell	100	0.00
R186 On 06/05/2021	Bond Future	Buy	100	0.00
R186 On 06/05/2021	Bond Future	Sell	545	0.00
R186 On 06/05/2021	Bond Future	Buy	545	0.00
R186 On 06/05/2021	Bond Future	Sell	897	0.00
R186 On 06/05/2021	Bond Future	Buy	897	0.00

R2023 Bond Future

R023 On 06/05/2021	Bond Future	Buy	1	0.00
R023 On 06/05/2021	Bond Future	Sell	1	0.00
R023 On 06/05/2021	Bond Future	Buy	2	0.00
R023 On 06/05/2021	Bond Future	Sell	2	0.00
R023 On 06/05/2021	Bond Future	Buy	2	0.00
R023 On 06/05/2021	Bond Future	Sell	2	0.00
R023 On 06/05/2021	Bond Future	Buy	2	0.00
R023 On 06/05/2021	Bond Future	Sell	2	0.00
R023 On 06/05/2021	Bond Future	Buy	4	0.00
R023 On 06/05/2021	Bond Future	Sell	4	0.00
R023 On 06/05/2021	Bond Future	Buy	5	0.00
R023 On 06/05/2021	Bond Future	Sell	5	0.00
R023 On 06/05/2021	Bond Future	Buy	6	0.00
R023 On 06/05/2021	Bond Future	Sell	6	0.00
R023 On 06/05/2021	Bond Future	Buy	7	0.00
R023 On 06/05/2021	Bond Future	Sell	7	0.00
R023 On 06/05/2021	Bond Future	Buy	8	0.00
R023 On 06/05/2021	Bond Future	Sell	8	0.00
R023 On 06/05/2021	Bond Future	Buy	12	0.00
R023 On 06/05/2021	Bond Future	Sell	12	0.00
R023 On 06/05/2021	Bond Future	Buy	23	0.00
R023 On 06/05/2021	Bond Future	Sell	23	0.00
R023 On 06/05/2021	Bond Future	Buy	30	0.00
R023 On 06/05/2021	Bond Future	Sell	30	0.00
R023 On 06/05/2021	Bond Future	Buy	32	0.00
R023 On 06/05/2021	Bond Future	Sell	32	0.00
R023 On 06/05/2021	Bond Future	Buy	32	0.00
R023 On 06/05/2021	Bond Future	Sell	32	0.00
R023 On 06/05/2021	Bond Future	Buy	43	0.00
R023 On 06/05/2021	Bond Future	Sell	43	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 06/05/2021			Buy	52	0.00
R023 On 06/05/2021			Sell	52	0.00
R023 On 06/05/2021			Buy	53	0.00
R023 On 06/05/2021			Sell	53	0.00
R023 On 06/05/2021			Buy	75	0.00
R023 On 06/05/2021			Sell	75	0.00
R023 On 06/05/2021			Sell	95	0.00
R023 On 06/05/2021			Buy	95	0.00
R023 On 06/05/2021			Buy	147	0.00
R023 On 06/05/2021			Sell	147	0.00
R023 On 06/05/2021			Buy	150	0.00
R023 On 06/05/2021			Sell	150	0.00
R023 On 06/05/2021			Buy	254	0.00
R023 On 06/05/2021			Sell	254	0.00
R023 On 06/05/2021			Buy	1,035	0.00
R023 On 06/05/2021			Sell	1,035	0.00
R2030 Bond Future					
2030 On 06/05/2021			Sell	3	0.00
2030 On 06/05/2021			Buy	3	0.00
2030 On 06/05/2021			Sell	5	0.00
2030 On 06/05/2021			Buy	5	0.00
2030 On 06/05/2021			Sell	6	0.00
2030 On 06/05/2021			Buy	6	0.00
2030 On 06/05/2021			Sell	7	0.00
2030 On 06/05/2021			Buy	7	0.00
2030 On 06/05/2021			Sell	7	0.00
2030 On 06/05/2021			Buy	7	0.00
2030 On 06/05/2021			Sell	8	0.00
2030 On 06/05/2021			Buy	8	0.00
2030 On 06/05/2021			Sell	8	0.00
2030 On 06/05/2021			Buy	8	0.00
2030 On 06/05/2021			Sell	12	0.00
2030 On 06/05/2021			Buy	12	0.00
2030 On 06/05/2021			Sell	14	0.00
2030 On 06/05/2021			Buy	14	0.00
2030 On 06/05/2021			Sell	17	0.00
2030 On 06/05/2021			Buy	17	0.00
2030 On 06/05/2021			Sell	17	0.00

2030 On 06/05/2021	Bond Future			Buy	17	0.00
2030 On 06/05/2021	Bond Future			Sell	17	0.00
2030 On 06/05/2021	Bond Future			Buy	17	0.00
2030 On 06/05/2021	Bond Future			Sell	21	0.00
2030 On 06/05/2021	Bond Future			Buy	21	0.00
2030 On 06/05/2021	Bond Future			Sell	24	0.00
2030 On 06/05/2021	Bond Future			Buy	24	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Buy	29	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Sell	29	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Buy	29	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Sell	29	0.00
2030 On 06/05/2021	Bond Future	8.95	Put	Sell	30	0.00
2030 On 06/05/2021	Bond Future	8.95	Put	Buy	30	0.00
2030 On 06/05/2021	Bond Future	8.90	Put	Sell	30	0.00
2030 On 06/05/2021	Bond Future	8.90	Put	Buy	30	0.00
2030 On 06/05/2021	Bond Future			Sell	36	0.00
2030 On 06/05/2021	Bond Future			Buy	36	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Buy	38	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Sell	38	0.00
2030 On 06/05/2021	Bond Future	8.90	Put	Sell	38	0.00
2030 On 06/05/2021	Bond Future	8.90	Put	Buy	38	0.00
2030 On 06/05/2021	Bond Future	8.95	Put	Sell	38	0.00
2030 On 06/05/2021	Bond Future	8.95	Put	Buy	38	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Buy	38	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Sell	38	0.00
2030 On 06/05/2021	Bond Future			Sell	41	0.00
2030 On 06/05/2021	Bond Future			Buy	41	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Buy	42	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Sell	42	0.00
2030 On 06/05/2021	Bond Future	8.95	Put	Sell	42	0.00
2030 On 06/05/2021	Bond Future	8.95	Put	Buy	42	0.00
2030 On 06/05/2021	Bond Future	8.90	Put	Sell	42	0.00
2030 On 06/05/2021	Bond Future	8.90	Put	Buy	42	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Buy	42	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Sell	42	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Buy	59	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Sell	59	0.00
2030 On 06/05/2021	Bond Future	8.90	Put	Sell	59	0.00
2030 On 06/05/2021	Bond Future	8.90	Put	Buy	59	0.00
2030 On 06/05/2021	Bond Future	8.95	Put	Sell	59	0.00
2030 On 06/05/2021	Bond Future	8.95	Put	Buy	59	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Buy	59	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Sell	59	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/05/2021			Sell	69	0.00
2030 On 06/05/2021			Buy	69	0.00
2030 On 06/05/2021			Sell	74	0.00
2030 On 06/05/2021			Buy	74	0.00
2030 On 06/05/2021	9.25	Put	Buy	87	0.00
2030 On 06/05/2021	9.25	Put	Sell	87	0.00
2030 On 06/05/2021	8.95	Put	Sell	87	0.00
2030 On 06/05/2021	8.95	Put	Buy	87	0.00
2030 On 06/05/2021	8.90	Put	Sell	87	0.00
2030 On 06/05/2021	8.90	Put	Buy	87	0.00
2030 On 06/05/2021	9.35	Put	Buy	87	0.00
2030 On 06/05/2021	9.35	Put	Sell	87	0.00
2030 On 06/05/2021			Sell	95	0.00
2030 On 06/05/2021			Buy	95	0.00
2030 On 06/05/2021			Sell	99	0.00
2030 On 06/05/2021			Buy	99	0.00
2030 On 06/05/2021			Sell	101	0.00
2030 On 06/05/2021			Buy	101	0.00
2030 On 06/05/2021			Sell	110	0.00
2030 On 06/05/2021			Buy	110	0.00
2030 On 06/05/2021			Sell	134	0.00
2030 On 06/05/2021			Buy	134	0.00
2030 On 06/05/2021			Sell	162	0.00
2030 On 06/05/2021			Buy	162	0.00
2030 On 06/05/2021			Buy	165	0.00
2030 On 06/05/2021			Sell	165	0.00
2030 On 06/05/2021			Sell	184	0.00
2030 On 06/05/2021			Buy	184	0.00
2030 On 06/05/2021			Sell	234	0.00
2030 On 06/05/2021			Buy	234	0.00
2030 On 06/05/2021			Sell	265	0.00
2030 On 06/05/2021			Buy	265	0.00
2030 On 06/05/2021			Sell	299	0.00
2030 On 06/05/2021			Buy	299	0.00
2030 On 06/05/2021			Sell	461	0.00
2030 On 06/05/2021			Buy	461	0.00
2030 On 06/05/2021			Sell	469	0.00
2030 On 06/05/2021			Buy	469	0.00
2030 On 06/05/2021			Sell	500	0.00

2030 On 06/05/2021	Bond Future			Buy	500	0.00
2030 On 06/05/2021	Bond Future			Sell	796	0.00
2030 On 06/05/2021	Bond Future			Buy	796	0.00
2030 On 06/05/2021	Bond Future	8.90	Put	Buy	920	0.00
2030 On 06/05/2021	Bond Future	8.95	Put	Sell	920	0.00
2030 On 06/05/2021	Bond Future	8.95	Put	Buy	920	0.00
2030 On 06/05/2021	Bond Future	8.90	Put	Sell	920	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Buy	924	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Sell	924	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Buy	924	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Sell	924	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Buy	1,321	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Sell	1,321	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Buy	1,321	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Sell	1,321	0.00
2030 On 06/05/2021	Bond Future	8.90	Put	Sell	1,324	0.00
2030 On 06/05/2021	Bond Future	8.90	Put	Buy	1,324	0.00
2030 On 06/05/2021	Bond Future	8.95	Put	Sell	1,324	0.00
2030 On 06/05/2021	Bond Future	8.95	Put	Buy	1,324	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Buy	2,500	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Sell	2,500	0.00
2030 On 06/05/2021	Bond Future	8.95	Put	Sell	2,500	0.00
2030 On 06/05/2021	Bond Future	8.95	Put	Buy	2,500	0.00
2030 On 06/05/2021	Bond Future	8.90	Put	Sell	2,500	0.00
2030 On 06/05/2021	Bond Future	8.90	Put	Buy	2,500	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Buy	2,500	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Sell	2,500	0.00
2030 On 06/05/2021	Bond Future			Sell	3,240	0.00
2030 On 06/05/2021	Bond Future			Buy	3,240	0.00

R213 Bond Future

R213 On 05/08/2021	Bond Future	9.34	Call	Sell	80	0.00
R213 On 05/08/2021	Bond Future	9.34	Call	Buy	80	0.00
R213 On 03/02/2022	Bond Future	8.63	Call	Buy	80	0.00
R213 On 03/02/2022	Bond Future	8.63	Call	Sell	80	0.00
R213 On 05/08/2021	Bond Future	10.14	Put	Buy	80	0.00
R213 On 05/08/2021	Bond Future	10.14	Put	Sell	80	0.00
R213 On 03/02/2022	Bond Future	9.58	Put	Sell	80	0.00
R213 On 03/02/2022	Bond Future	9.58	Put	Buy	80	0.00
R213 On 05/08/2021	Bond Future	10.78	Put	Sell	80	0.00
R213 On 05/08/2021	Bond Future	10.78	Put	Buy	80	0.00
R213 On 03/02/2022	Bond Future	10.15	Put	Buy	80	0.00
R213 On 03/02/2022	Bond Future	10.15	Put	Sell	80	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R213 On 05/08/2021	Bond Future	9.34	Call	Sell	120	0.00
R213 On 05/08/2021	Bond Future	9.34	Call	Buy	120	0.00
R213 On 03/02/2022	Bond Future	8.63	Call	Buy	120	0.00
R213 On 03/02/2022	Bond Future	8.63	Call	Sell	120	0.00
R213 On 05/08/2021	Bond Future	10.14	Put	Buy	120	0.00
R213 On 05/08/2021	Bond Future	10.14	Put	Sell	120	0.00
R213 On 03/02/2022	Bond Future	9.58	Put	Sell	120	0.00
R213 On 03/02/2022	Bond Future	9.58	Put	Buy	120	0.00
R213 On 05/08/2021	Bond Future	10.78	Put	Sell	120	0.00
R213 On 05/08/2021	Bond Future	10.78	Put	Buy	120	0.00
R213 On 03/02/2022	Bond Future	10.15	Put	Buy	120	0.00
R213 On 03/02/2022	Bond Future	10.15	Put	Sell	120	0.00
R213 On 05/08/2021	Bond Future	9.34	Call	Buy	200	0.00
R213 On 05/08/2021	Bond Future	9.34	Call	Sell	200	0.00
R213 On 05/08/2021	Bond Future	9.34	Call	Buy	200	0.00
R213 On 05/08/2021	Bond Future	9.34	Call	Sell	200	0.00
R213 On 03/02/2022	Bond Future	8.63	Call	Sell	200	0.00
R213 On 03/02/2022	Bond Future	8.63	Call	Buy	200	0.00
R213 On 03/02/2022	Bond Future	8.63	Call	Buy	200	0.00
R213 On 03/02/2022	Bond Future	8.63	Call	Sell	200	0.00
R213 On 05/08/2021	Bond Future	10.14	Put	Sell	200	0.00
R213 On 05/08/2021	Bond Future	10.14	Put	Buy	200	0.00
R213 On 05/08/2021	Bond Future	10.14	Put	Buy	200	0.00
R213 On 05/08/2021	Bond Future	10.14	Put	Sell	200	0.00
R213 On 03/02/2022	Bond Future	9.58	Put	Buy	200	0.00
R213 On 03/02/2022	Bond Future	9.58	Put	Sell	200	0.00
R213 On 03/02/2022	Bond Future	9.58	Put	Buy	200	0.00
R213 On 03/02/2022	Bond Future	9.58	Put	Sell	200	0.00
R213 On 05/08/2021	Bond Future	10.78	Put	Buy	200	0.00
R213 On 05/08/2021	Bond Future	10.78	Put	Sell	200	0.00
R213 On 05/08/2021	Bond Future	10.78	Put	Buy	200	0.00
R213 On 05/08/2021	Bond Future	10.78	Put	Sell	200	0.00
R213 On 03/02/2022	Bond Future	10.15	Put	Sell	200	0.00
R213 On 03/02/2022	Bond Future	10.15	Put	Buy	200	0.00
R213 On 03/02/2022	Bond Future	10.15	Put	Buy	200	0.00
R213 On 03/02/2022	Bond Future	10.15	Put	Sell	200	0.00
R214 Bond Future						
R214 On 06/05/2021	Bond Future			Buy	3	0.00

R214 On 06/05/2021	Bond Future	Sell	3	0.00
R214 On 06/05/2021	Bond Future	Buy	4	0.00
R214 On 06/05/2021	Bond Future	Sell	4	0.00
R214 On 06/05/2021	Bond Future	Buy	6	0.00
R214 On 06/05/2021	Bond Future	Sell	6	0.00
R214 On 06/05/2021	Bond Future	Buy	6	0.00
R214 On 06/05/2021	Bond Future	Sell	6	0.00
R214 On 06/05/2021	Bond Future	Buy	12	0.00
R214 On 06/05/2021	Bond Future	Sell	12	0.00
R214 On 06/05/2021	Bond Future	Buy	15	0.00
R214 On 06/05/2021	Bond Future	Sell	15	0.00
R214 On 06/05/2021	Bond Future	Buy	15	0.00
R214 On 06/05/2021	Bond Future	Sell	15	0.00
R214 On 06/05/2021	Bond Future	Buy	19	0.00
R214 On 06/05/2021	Bond Future	Sell	19	0.00
R214 On 06/05/2021	Bond Future	Sell	21	0.00
R214 On 06/05/2021	Bond Future	Buy	21	0.00
R214 On 06/05/2021	Bond Future	Buy	32	0.00
R214 On 06/05/2021	Bond Future	Sell	32	0.00
R214 On 06/05/2021	Bond Future	Buy	65	0.00
R214 On 06/05/2021	Bond Future	Sell	65	0.00
R214 On 06/05/2021	Bond Future	Buy	85	0.00
R214 On 06/05/2021	Bond Future	Sell	85	0.00
R214 On 06/05/2021	Bond Future	Buy	88	0.00
R214 On 06/05/2021	Bond Future	Sell	88	0.00
R214 On 06/05/2021	Bond Future	Buy	90	0.00
R214 On 06/05/2021	Bond Future	Sell	90	0.00
R214 On 06/05/2021	Bond Future	Buy	119	0.00
R214 On 06/05/2021	Bond Future	Sell	119	0.00
R214 On 06/05/2021	Bond Future	Buy	144	0.00
R214 On 06/05/2021	Bond Future	Sell	144	0.00
R214 On 06/05/2021	Bond Future	Buy	146	0.00
R214 On 06/05/2021	Bond Future	Sell	146	0.00
R214 On 06/05/2021	Bond Future	Buy	208	0.00
R214 On 06/05/2021	Bond Future	Sell	208	0.00
R214 On 06/05/2021	Bond Future	Buy	265	0.00
R214 On 06/05/2021	Bond Future	Sell	265	0.00
R214 On 06/05/2021	Bond Future	Buy	409	0.00
R214 On 06/05/2021	Bond Future	Sell	409	0.00
R214 On 06/05/2021	Bond Future	Buy	417	0.00
R214 On 06/05/2021	Bond Future	Sell	417	0.00
R214 On 06/05/2021	Bond Future	Buy	707	0.00
R214 On 06/05/2021	Bond Future	Sell	707	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 06/05/2021	Bond Future		Buy	2,876	0.00
R214 On 06/05/2021	Bond Future		Sell	2,876	0.00
Grand Total for Daily Detailed Turnover:				41,060	0.00