



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 : 19/02/2021

TO DATE : 19/02/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 06/05/2021	Bond Future		Sell	27	0.00
R186 On 06/05/2021	Bond Future		Buy	27	0.00
R186 On 06/05/2021	Bond Future		Buy	46	0.00
R186 On 06/05/2021	Bond Future		Sell	46	0.00
R186 On 06/05/2021	Bond Future		Buy	73	0.00
R186 On 06/05/2021	Bond Future		Sell	73	0.00
R186 On 06/05/2021	Bond Future		Sell	200	0.00
R186 On 06/05/2021	Bond Future		Buy	200	0.00
R2023 Bond Future					
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	8	0.00

-

R023 On 06/05/2021	Bond Future	Sell	8	0.00
R023 On 06/05/2021	Bond Future	Buy	260	0.00
R023 On 06/05/2021	Bond Future	Sell	260	0.00

R2030 Bond Future

2030 On 06/05/2021	Bond Future	Buy	5	0.00
2030 On 06/05/2021	Bond Future	Sell	5	0.00
2030 On 06/05/2021	Bond Future	Buy	5	0.00
2030 On 06/05/2021	Bond Future	Sell	5	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	Sell	69	0.00
2030 On 06/05/2021	Bond Future	Buy	69	0.00
2030 On 06/05/2021	Bond Future	Sell	110	0.00
2030 On 06/05/2021	Bond Future	Buy	110	0.00

R2032 Bond Future

2032 On 06/05/2021	Bond Future	Buy	2	0.00
2032 On 06/05/2021	Bond Future	Sell	2	0.00
2032 On 06/05/2021	Bond Future	Buy	71	0.00
2032 On 06/05/2021	Bond Future	Sell	71	0.00
2032 On 06/05/2021	Bond Future	Buy	81	0.00
2032 On 06/05/2021	Bond Future	Sell	81	0.00
2032 On 06/05/2021	Bond Future	Buy	90	0.00
2032 On 06/05/2021	Bond Future	Sell	90	0.00
2032 On 06/05/2021	Bond Future	Buy	154	0.00
2032 On 06/05/2021	Bond Future	Sell	154	0.00

R2037 Bond Future

2037 On 06/05/2021	Bond Future	Sell	2	0.00
2037 On 06/05/2021	Bond Future	Buy	2	0.00
2037 On 06/05/2021	Bond Future	Buy	35	0.00
2037 On 06/05/2021	Bond Future	Sell	35	0.00
2037 On 06/05/2021	Bond Future	Buy	35	0.00
2037 On 06/05/2021	Bond Future	Sell	35	0.00
2037 On 06/05/2021	Bond Future	Buy	57	0.00
2037 On 06/05/2021	Bond Future	Sell	57	0.00
2037 On 06/05/2021	Bond Future	Buy	57	0.00
2037 On 06/05/2021	Bond Future	Sell	57	0.00

R2048 Bond Future

R248 On 06/05/2021	Bond Future	Sell	19	0.00
R248 On 06/05/2021	Bond Future	Buy	19	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 06/05/2021	Bond Future		Buy	19	0.00
R248 On 06/05/2021	Bond Future		Sell	19	0.00
R248 On 06/05/2021	Bond Future		Buy	55	0.00
R248 On 06/05/2021	Bond Future		Sell	55	0.00
R248 On 06/05/2021	Bond Future		Buy	55	0.00
R248 On 06/05/2021	Bond Future		Sell	55	0.00
R248 On 06/05/2021	Bond Future		Buy	90	0.00
R248 On 06/05/2021	Bond Future		Sell	90	0.00
R248 On 06/05/2021	Bond Future		Buy	100	0.00
R248 On 06/05/2021	Bond Future		Sell	100	0.00
Grand Total for Daily Detailed Turnover:				1,774	0.00