



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 : 26/02/2021

TO DATE : 26/02/2021

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### Jibar Tradeable Future

JBAF On 15/06/2022	Jibar Tradeable Future		Buy	70	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Sell	70	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Buy	70	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Sell	70	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Buy	100	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Sell	100	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Buy	100	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Sell	100	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Buy	100	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Sell	100	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Buy	100	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Sell	100	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Buy	100	0.00

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JBAF On 15/06/2022	Jibar Tradeable Future			Sell	100	0.00
JBAF On 15/06/2022	Jibar Tradeable Future			Sell	100	0.00
JBAF On 15/06/2022	Jibar Tradeable Future			Buy	100	0.00
JBAF On 15/06/2022	Jibar Tradeable Future			Buy	100	0.00
JBAF On 15/06/2022	Jibar Tradeable Future			Sell	100	0.00
JBAF On 15/06/2022	Jibar Tradeable Future			Buy	100	0.00
JBAF On 15/06/2022	Jibar Tradeable Future			Sell	100	0.00
JBAF On 15/06/2022	Jibar Tradeable Future			Buy	100	0.00
JBAF On 15/06/2022	Jibar Tradeable Future			Sell	100	0.00
JBAF On 15/06/2022	Jibar Tradeable Future			Buy	370	0.00
JBAF On 15/06/2022	Jibar Tradeable Future			Sell	370	0.00

**New Inflation Linked Index**

IGOV On 06/05/2021	Index Future			Buy	2	0.00
IGOV On 06/05/2021	Index Future			Sell	2	0.00
IGOV On 06/05/2021	Index Future			Sell	69	0.00
IGOV On 06/05/2021	Index Future			Buy	69	0.00

**R186 Bond Future**

R186 On 06/05/2021	Bond Future			Buy	150	0.00
R186 On 06/05/2021	Bond Future			Sell	150	0.00
R186 On 06/05/2021	Bond Future			Sell	150	0.00
R186 On 06/05/2021	Bond Future			Buy	150	0.00
R186 On 06/05/2021	Bond Future			Buy	200	0.00
R186 On 06/05/2021	Bond Future			Sell	200	0.00
R186 On 06/05/2021	Bond Future			Buy	200	0.00
R186 On 06/05/2021	Bond Future			Sell	200	0.00

**R2032 Bond Future**

2032 On 03/02/2022	Bond Future	10.66	Put	Sell	97	0.00
2032 On 03/02/2022	Bond Future	10.66	Put	Buy	97	0.00

**R2035 Bond Future**

R035 On 06/05/2021	Bond Future			Sell	35	0.00
R035 On 06/05/2021	Bond Future			Buy	35	0.00
R035 On 06/05/2021	Bond Future			Sell	43	0.00
R035 On 06/05/2021	Bond Future			Buy	43	0.00
R035 On 06/05/2021	Bond Future			Sell	100	0.00
R035 On 06/05/2021	Bond Future			Buy	100	0.00
R035 On 06/05/2021	Bond Future			Buy	125	0.00
R035 On 06/05/2021	Bond Future			Sell	125	0.00
R035 On 06/05/2021	Bond Future			Sell	290	0.00
R035 On 06/05/2021	Bond Future			Buy	290	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/05/2021			Sell	425	0.00
R035 On 06/05/2021			Buy	425	0.00
<b>R2037 Bond Future</b>					
2037 On 06/05/2021			Sell	43	0.00
2037 On 06/05/2021			Buy	43	0.00
<b>R2048 Bond Future</b>					
R248 On 06/05/2021			Buy	1	0.00
R248 On 06/05/2021			Sell	1	0.00
R248 On 06/05/2021			Buy	2	0.00
R248 On 06/05/2021			Sell	2	0.00
R248 On 06/05/2021	10.80	Call	Sell	4	0.00
R248 On 06/05/2021	10.80	Call	Buy	4	0.00
R248 On 06/05/2021	10.20	Call	Buy	4	0.00
R248 On 06/05/2021	10.20	Call	Sell	4	0.00
R248 On 05/08/2021	10.60	Call	Sell	4	0.00
R248 On 05/08/2021	10.60	Call	Buy	4	0.00
R248 On 05/08/2021	10.00	Call	Buy	4	0.00
R248 On 05/08/2021	10.00	Call	Sell	4	0.00
R248 On 06/05/2021			Buy	7	0.00
R248 On 06/05/2021			Sell	7	0.00
R248 On 06/05/2021	10.80	Call	Sell	12	0.00
R248 On 06/05/2021	10.80	Call	Buy	12	0.00
R248 On 06/05/2021	10.20	Call	Buy	12	0.00
R248 On 06/05/2021	10.20	Call	Sell	12	0.00
R248 On 05/08/2021	10.60	Call	Sell	13	0.00
R248 On 05/08/2021	10.60	Call	Buy	13	0.00
R248 On 05/08/2021	10.00	Call	Buy	13	0.00
R248 On 05/08/2021	10.00	Call	Sell	13	0.00
R248 On 06/05/2021			Buy	34	0.00
R248 On 06/05/2021			Sell	34	0.00
R248 On 06/05/2021	10.80	Call	Sell	36	0.00
R248 On 06/05/2021	10.80	Call	Buy	36	0.00
R248 On 06/05/2021	10.20	Call	Buy	36	0.00
R248 On 06/05/2021	10.20	Call	Sell	36	0.00
R248 On 06/05/2021			Buy	38	0.00
R248 On 06/05/2021			Sell	38	0.00
R248 On 05/08/2021	10.60	Call	Sell	40	0.00

R248 On 05/08/2021	Bond Future	10.60	Call	Buy	40	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Buy	40	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Sell	40	0.00
R248 On 06/05/2021	Bond Future			Buy	158	0.00
R248 On 06/05/2021	Bond Future			Sell	158	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Sell	170	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Buy	170	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Buy	170	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Sell	170	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Sell	188	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Buy	188	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Buy	188	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Sell	188	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Sell	191	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Buy	191	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Buy	191	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Sell	191	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Sell	202	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Buy	202	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Buy	202	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Sell	202	0.00
R248 On 06/05/2021	Bond Future			Buy	240	0.00
R248 On 06/05/2021	Bond Future			Sell	240	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Sell	790	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Buy	790	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Buy	790	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Sell	790	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Sell	850	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Buy	850	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Buy	850	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Sell	850	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Sell	1,200	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Buy	1,200	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Buy	1,200	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Sell	1,200	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Sell	1,300	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Buy	1,300	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Sell	1,300	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Buy	1,300	0.00

**R209 Bond Future**

R209 On 06/05/2021	Bond Future			Buy	103	0.00
R209 On 06/05/2021	Bond Future			Sell	103	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
<b>R212 Bond Future</b>					
R212 On 06/05/2021	Bond Future		Buy	250	0.00
R212 On 06/05/2021	Bond Future		Sell	250	0.00
<b>R214 Bond Future</b>					
R214 On 06/05/2021	Bond Future		Buy	1	0.00
R214 On 06/05/2021	Bond Future		Sell	1	0.00
R214 On 06/05/2021	Bond Future		Sell	2	0.00
R214 On 06/05/2021	Bond Future		Buy	2	0.00
R214 On 06/05/2021	Bond Future		Sell	12	0.00
R214 On 06/05/2021	Bond Future		Buy	12	0.00
R214 On 06/05/2021	Bond Future		Sell	16	0.00
R214 On 06/05/2021	Bond Future		Buy	16	0.00
R214 On 06/05/2021	Bond Future		Sell	19	0.00
R214 On 06/05/2021	Bond Future		Buy	19	0.00
R214 On 06/05/2021	Bond Future		Sell	22	0.00
R214 On 06/05/2021	Bond Future		Buy	22	0.00
R214 On 06/05/2021	Bond Future		Sell	27	0.00
R214 On 06/05/2021	Bond Future		Buy	27	0.00
R214 On 06/05/2021	Bond Future		Sell	54	0.00
R214 On 06/05/2021	Bond Future		Buy	54	0.00
R214 On 06/05/2021	Bond Future		Sell	66	0.00
R214 On 06/05/2021	Bond Future		Buy	66	0.00
R214 On 06/05/2021	Bond Future		Sell	174	0.00
R214 On 06/05/2021	Bond Future		Buy	174	0.00
R214 On 06/05/2021	Bond Future		Sell	392	0.00
R214 On 06/05/2021	Bond Future		Buy	392	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>14,957</b>	<b>0.00</b>