



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 : 23/06/2021

TO DATE : 23/06/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 05/08/2021	Bond Future		Buy	3	0.00
2025 On 05/08/2021	Bond Future		Sell	3	0.00
2025 On 05/08/2021	Bond Future		Sell	3	0.00
2025 On 05/08/2021	Bond Future		Buy	3	0.00
R186 Bond Future					
R186 On 05/08/2021	Bond Future		Buy	15	0.00
R186 On 05/08/2021	Bond Future		Sell	15	0.00
R186 On 05/08/2021	Bond Future		Sell	92	0.00
R186 On 05/08/2021	Bond Future		Buy	92	0.00
R186 On 05/08/2021	Bond Future		Buy	250	0.00
R186 On 05/08/2021	Bond Future		Sell	250	0.00
R186 On 05/08/2021	Bond Future		Sell	250	0.00

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R186 On 05/08/2021	Bond Future	Buy	250	0.00
R186 On 05/08/2021	Bond Future	Sell	250	0.00
R186 On 05/08/2021	Bond Future	Buy	250	0.00

R2030 Bond Future

2030 On 05/08/2021	Bond Future	Buy	53	0.00
2030 On 05/08/2021	Bond Future	Sell	53	0.00
2030 On 05/08/2021	Bond Future	Sell	94	0.00
2030 On 05/08/2021	Bond Future	Buy	94	0.00

R2035 Bond Future

R035 On 05/08/2021	Bond Future	Sell	1	0.00
R035 On 05/08/2021	Bond Future	Buy	1	0.00
R035 On 05/08/2021	Bond Future	Sell	2	0.00
R035 On 05/08/2021	Bond Future	Buy	2	0.00
R035 On 05/08/2021	Bond Future	Buy	10	0.00
R035 On 05/08/2021	Bond Future	Sell	10	0.00
R035 On 05/08/2021	Bond Future	Sell	10	0.00
R035 On 05/08/2021	Bond Future	Buy	10	0.00
R035 On 05/08/2021	Bond Future	Sell	10	0.00
R035 On 05/08/2021	Bond Future	Buy	10	0.00
R035 On 05/08/2021	Bond Future	Sell	10	0.00
R035 On 05/08/2021	Bond Future	Buy	10	0.00
R035 On 05/08/2021	Bond Future	Sell	31	0.00
R035 On 05/08/2021	Bond Future	Buy	31	0.00
R035 On 05/08/2021	Bond Future	Sell	35	0.00
R035 On 05/08/2021	Bond Future	Buy	35	0.00
R035 On 05/08/2021	Bond Future	Sell	58	0.00
R035 On 05/08/2021	Bond Future	Buy	58	0.00
R035 On 05/08/2021	Bond Future	Buy	58	0.00
R035 On 05/08/2021	Bond Future	Sell	58	0.00
R035 On 05/08/2021	Bond Future	Sell	256	0.00
R035 On 05/08/2021	Bond Future	Buy	256	0.00
R035 On 05/08/2021	Bond Future	Sell	287	0.00
R035 On 05/08/2021	Bond Future	Buy	287	0.00

R2037 Bond Future

2037 On 05/08/2021	Bond Future	Sell	1	0.00
2037 On 05/08/2021	Bond Future	Buy	1	0.00
2037 On 05/08/2021	Bond Future	Sell	2	0.00
2037 On 05/08/2021	Bond Future	Buy	2	0.00
2037 On 05/08/2021	Bond Future	Buy	7	0.00
2037 On 05/08/2021	Bond Future	Sell	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 05/08/2021			Buy	10	0.00
2037 On 05/08/2021			Sell	10	0.00
2037 On 05/08/2021			Buy	10	0.00
2037 On 05/08/2021			Sell	10	0.00
2037 On 05/08/2021			Sell	16	0.00
2037 On 05/08/2021			Buy	16	0.00
2037 On 05/08/2021			Sell	16	0.00
2037 On 05/08/2021			Buy	16	0.00
2037 On 05/08/2021			Sell	70	0.00
2037 On 05/08/2021			Buy	70	0.00
2037 On 05/08/2021			Sell	105	0.00
2037 On 05/08/2021			Buy	105	0.00
2037 On 05/08/2021			Buy	105	0.00
2037 On 05/08/2021			Sell	105	0.00
R2040 Bond Future					
2040 On 05/08/2021			Sell	2	0.00
2040 On 05/08/2021			Buy	2	0.00
2040 On 05/08/2021			Sell	4	0.00
2040 On 05/08/2021			Buy	4	0.00
2040 On 05/08/2021			Sell	5	0.00
2040 On 05/08/2021			Buy	5	0.00
2040 On 05/08/2021			Sell	8	0.00
2040 On 05/08/2021			Buy	8	0.00
2040 On 05/08/2021			Buy	10	0.00
2040 On 05/08/2021			Sell	10	0.00
2040 On 05/08/2021			Buy	10	0.00
2040 On 05/08/2021			Sell	10	0.00
2040 On 05/08/2021			Sell	14	0.00
2040 On 05/08/2021			Buy	14	0.00
2040 On 05/08/2021			Sell	47	0.00
2040 On 05/08/2021			Buy	47	0.00
2040 On 05/08/2021			Buy	75	0.00
2040 On 05/08/2021			Sell	75	0.00
2040 On 05/08/2021			Sell	75	0.00
2040 On 05/08/2021			Buy	75	0.00
2040 On 05/08/2021			Sell	250	0.00
2040 On 05/08/2021			Buy	250	0.00
2040 On 05/08/2021			Sell	800	0.00

2040 On 05/08/2021	Bond Future	Buy	800	0.00
2040 On 05/08/2021	Bond Future	Sell	1,050	0.00
2040 On 05/08/2021	Bond Future	Buy	1,050	0.00

R2044 Bond Future

2044 On 05/08/2021	Bond Future	Sell	2	0.00
2044 On 05/08/2021	Bond Future	Buy	2	0.00
2044 On 05/08/2021	Bond Future	Sell	4	0.00
2044 On 05/08/2021	Bond Future	Buy	4	0.00
2044 On 05/08/2021	Bond Future	Sell	12	0.00
2044 On 05/08/2021	Bond Future	Buy	12	0.00
2044 On 05/08/2021	Bond Future	Sell	14	0.00
2044 On 05/08/2021	Bond Future	Buy	14	0.00
2044 On 05/08/2021	Bond Future	Sell	65	0.00
2044 On 05/08/2021	Bond Future	Buy	65	0.00
2044 On 05/08/2021	Bond Future	Sell	97	0.00
2044 On 05/08/2021	Bond Future	Buy	97	0.00
2044 On 05/08/2021	Bond Future	Buy	97	0.00
2044 On 05/08/2021	Bond Future	Sell	97	0.00

R2048 Bond Future

R248 On 05/08/2021	Bond Future	Sell	1	0.00
R248 On 05/08/2021	Bond Future	Buy	1	0.00
R248 On 05/08/2021	Bond Future	Sell	2	0.00
R248 On 05/08/2021	Bond Future	Buy	2	0.00
R248 On 05/08/2021	Bond Future	Sell	2	0.00
R248 On 05/08/2021	Bond Future	Buy	2	0.00
R248 On 05/08/2021	Bond Future	Sell	12	0.00
R248 On 05/08/2021	Bond Future	Buy	12	0.00
R248 On 05/08/2021	Bond Future	Sell	18	0.00
R248 On 05/08/2021	Bond Future	Buy	18	0.00
R248 On 05/08/2021	Bond Future	Sell	71	0.00
R248 On 05/08/2021	Bond Future	Buy	71	0.00
R248 On 05/08/2021	Bond Future	Sell	106	0.00
R248 On 05/08/2021	Bond Future	Buy	106	0.00
R248 On 05/08/2021	Bond Future	Sell	106	0.00
R248 On 05/08/2021	Bond Future	Buy	106	0.00

Grand Total for Daily Detailed Turnover: 5,079 0.00