



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 : 06/10/2021

TO DATE : 06/10/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2023 Bond Future					
R023 On 04/11/2021	Bond Future		Buy	1,990	0.00
R023 On 04/11/2021	Bond Future		Sell	1,990	0.00
R2030 Bond Future					
2030 On 03/02/2022	Bond Future		Buy	8	0.00
2030 On 03/02/2022	Bond Future		Sell	8	0.00
2030 On 03/02/2022	Bond Future		Buy	9	0.00
2030 On 03/02/2022	Bond Future		Sell	9	0.00
2030 On 03/02/2022	Bond Future		Buy	14	0.00
2030 On 03/02/2022	Bond Future		Sell	14	0.00
2030 On 03/02/2022	Bond Future		Buy	33	0.00
2030 On 03/02/2022	Bond Future		Sell	33	0.00
2030 On 03/02/2022	Bond Future		Buy	36	0.00

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2030 On 03/02/2022	Bond Future	Sell	36	0.00
2030 On 03/02/2022	Bond Future	Buy	45	0.00
2030 On 03/02/2022	Bond Future	Sell	45	0.00
2030 On 03/02/2022	Bond Future	Buy	70	0.00
2030 On 03/02/2022	Bond Future	Sell	70	0.00
2030 On 03/02/2022	Bond Future	Buy	126	0.00
2030 On 03/02/2022	Bond Future	Sell	126	0.00
2030 On 03/02/2022	Bond Future	Buy	138	0.00
2030 On 03/02/2022	Bond Future	Sell	138	0.00
2030 On 03/02/2022	Bond Future	Buy	159	0.00
2030 On 03/02/2022	Bond Future	Sell	159	0.00
2030 On 03/02/2022	Bond Future	Buy	167	0.00
2030 On 03/02/2022	Bond Future	Sell	167	0.00
2030 On 03/02/2022	Bond Future	Buy	198	0.00
2030 On 03/02/2022	Bond Future	Sell	198	0.00
2030 On 03/02/2022	Bond Future	Buy	213	0.00
2030 On 03/02/2022	Bond Future	Sell	213	0.00
2030 On 03/02/2022	Bond Future	Buy	311	0.00
2030 On 03/02/2022	Bond Future	Sell	311	0.00
2030 On 03/02/2022	Bond Future	Buy	378	0.00
2030 On 03/02/2022	Bond Future	Sell	378	0.00
2030 On 03/02/2022	Bond Future	Buy	474	0.00
2030 On 03/02/2022	Bond Future	Sell	474	0.00
2030 On 03/02/2022	Bond Future	Buy	539	0.00
2030 On 03/02/2022	Bond Future	Sell	539	0.00
2030 On 03/02/2022	Bond Future	Buy	1,009	0.00
2030 On 03/02/2022	Bond Future	Sell	1,009	0.00
2030 On 03/02/2022	Bond Future	Buy	1,798	0.00
2030 On 03/02/2022	Bond Future	Sell	1,798	0.00
2030 On 03/02/2022	Bond Future	Sell	5,725	0.00
2030 On 03/02/2022	Bond Future	Buy	5,725	0.00

R2032 Bond Future

2032 On 03/02/2022	Bond Future	Sell	6	0.00
2032 On 03/02/2022	Bond Future	Buy	6	0.00
2032 On 04/11/2021	Bond Future	Sell	12	0.00
2032 On 04/11/2021	Bond Future	Buy	12	0.00
2032 On 04/11/2021	Bond Future	Sell	12	0.00
2032 On 04/11/2021	Bond Future	Buy	12	0.00
2032 On 03/02/2022	Bond Future	Sell	17	0.00
2032 On 03/02/2022	Bond Future	Buy	17	0.00
2032 On 03/02/2022	Bond Future	Sell	23	0.00
2032 On 03/02/2022	Bond Future	Buy	23	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 04/11/2021			Buy	24	0.00
2032 On 04/11/2021			Sell	24	0.00
2032 On 04/11/2021			Buy	31	0.00
2032 On 04/11/2021			Sell	31	0.00
2032 On 04/11/2021			Buy	53	0.00
2032 On 04/11/2021			Sell	53	0.00
2032 On 04/11/2021			Buy	82	0.00
2032 On 04/11/2021			Sell	82	0.00
2032 On 04/11/2021			Buy	89	0.00
2032 On 04/11/2021			Sell	89	0.00
2032 On 04/11/2021			Buy	123	0.00
2032 On 04/11/2021			Sell	123	0.00
2032 On 04/11/2021			Buy	658	0.00
2032 On 04/11/2021			Sell	658	0.00
2032 On 04/11/2021			Buy	1,314	0.00
2032 On 04/11/2021			Sell	1,314	0.00
2032 On 04/11/2021			Buy	2,350	0.00
2032 On 04/11/2021			Sell	2,350	0.00
R2035 Bond Future					
R035 On 03/02/2022			Sell	9	0.00
R035 On 03/02/2022			Buy	9	0.00
R035 On 03/02/2022			Sell	10	0.00
R035 On 03/02/2022			Buy	10	0.00
R035 On 03/02/2022			Sell	16	0.00
R035 On 03/02/2022			Buy	16	0.00
R035 On 03/02/2022			Sell	35	0.00
R035 On 03/02/2022			Buy	35	0.00
R035 On 03/02/2022			Sell	40	0.00
R035 On 03/02/2022			Buy	40	0.00
R035 On 03/02/2022			Sell	47	0.00
R035 On 03/02/2022			Buy	47	0.00
R035 On 03/02/2022			Sell	78	0.00
R035 On 03/02/2022			Buy	78	0.00
R035 On 03/02/2022			Sell	140	0.00
R035 On 03/02/2022			Buy	140	0.00
R035 On 03/02/2022			Sell	153	0.00
R035 On 03/02/2022			Buy	153	0.00
R035 On 03/02/2022			Sell	168	0.00

R035 On 03/02/2022	Bond Future	Buy	168	0.00
R035 On 03/02/2022	Bond Future	Sell	176	0.00
R035 On 03/02/2022	Bond Future	Buy	176	0.00
R035 On 03/02/2022	Bond Future	Sell	221	0.00
R035 On 03/02/2022	Bond Future	Buy	221	0.00
R035 On 03/02/2022	Bond Future	Sell	225	0.00
R035 On 03/02/2022	Bond Future	Buy	225	0.00
R035 On 03/02/2022	Bond Future	Sell	347	0.00
R035 On 03/02/2022	Bond Future	Buy	347	0.00
R035 On 03/02/2022	Bond Future	Sell	399	0.00
R035 On 03/02/2022	Bond Future	Buy	399	0.00
R035 On 03/02/2022	Bond Future	Sell	529	0.00
R035 On 03/02/2022	Bond Future	Buy	529	0.00
R035 On 03/02/2022	Bond Future	Sell	601	0.00
R035 On 03/02/2022	Bond Future	Buy	601	0.00
R035 On 03/02/2022	Bond Future	Sell	1,000	0.00
R035 On 03/02/2022	Bond Future	Buy	1,000	0.00
R035 On 03/02/2022	Bond Future	Buy	1,000	0.00
R035 On 03/02/2022	Bond Future	Sell	1,000	0.00
R035 On 03/02/2022	Bond Future	Sell	1,066	0.00
R035 On 03/02/2022	Bond Future	Buy	1,066	0.00
R035 On 03/02/2022	Bond Future	Sell	1,899	0.00
R035 On 03/02/2022	Bond Future	Buy	1,899	0.00
R035 On 04/11/2021	Bond Future	Buy	6,159	0.00
R035 On 04/11/2021	Bond Future	Sell	6,159	0.00
R035 On 04/11/2021	Bond Future	Buy	6,159	0.00
R035 On 04/11/2021	Bond Future	Sell	6,159	0.00
R035 On 03/02/2022	Bond Future	Buy	6,159	0.00
R035 On 03/02/2022	Bond Future	Sell	6,159	0.00

R2037 Bond Future

2037 On 03/02/2022	Bond Future	Sell	1,400	0.00
2037 On 03/02/2022	Bond Future	Buy	1,400	0.00

R2044 Bond Future

2044 On 04/11/2021	Bond Future	Sell	4	0.00
2044 On 04/11/2021	Bond Future	Buy	4	0.00
2044 On 04/11/2021	Bond Future	Sell	4	0.00
2044 On 04/11/2021	Bond Future	Buy	4	0.00
2044 On 04/11/2021	Bond Future	Sell	5	0.00
2044 On 04/11/2021	Bond Future	Buy	5	0.00
2044 On 04/11/2021	Bond Future	Sell	5	0.00
2044 On 04/11/2021	Bond Future	Buy	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 04/11/2021			Sell	6	0.00
2044 On 04/11/2021			Buy	6	0.00
2044 On 04/11/2021			Sell	7	0.00
2044 On 04/11/2021			Buy	7	0.00
2044 On 04/11/2021			Sell	17	0.00
2044 On 04/11/2021			Buy	17	0.00
2044 On 04/11/2021			Sell	19	0.00
2044 On 04/11/2021			Buy	19	0.00
2044 On 04/11/2021			Sell	37	0.00
2044 On 04/11/2021			Buy	37	0.00
2044 On 04/11/2021			Sell	86	0.00
2044 On 04/11/2021			Buy	86	0.00
2044 On 04/11/2021			Sell	190	0.00
2044 On 04/11/2021			Buy	190	0.00
2044 On 04/11/2021			Sell	190	0.00
2044 On 04/11/2021			Buy	190	0.00
R2048 Bond Future					
R248 On 03/02/2022			Buy	1,450	0.00
R248 On 03/02/2022			Sell	1,450	0.00
R209 Bond Future					
R209 On 04/11/2021			Sell	176	0.00
R209 On 04/11/2021			Buy	176	0.00
R209 On 04/11/2021			Sell	184	0.00
R209 On 04/11/2021			Buy	184	0.00
R209 On 04/11/2021			Sell	188	0.00
R209 On 04/11/2021			Buy	188	0.00
R209 On 04/11/2021			Sell	212	0.00
R209 On 04/11/2021			Buy	212	0.00
R209 On 04/11/2021			Sell	532	0.00
R209 On 04/11/2021			Buy	532	0.00
R209 On 04/11/2021			Sell	645	0.00
R209 On 04/11/2021			Buy	645	0.00
R209 On 04/11/2021			Sell	693	0.00
R209 On 04/11/2021			Buy	693	0.00
R209 On 04/11/2021			Sell	969	0.00
R209 On 04/11/2021			Buy	969	0.00
R209 On 04/11/2021			Buy	3,599	0.00

R209 On 04/11/2021	Bond Future	Sell	3,599	0.00
R213 Bond Future				
R213 On 04/11/2021	Bond Future	Buy	32	0.00
R213 On 04/11/2021	Bond Future	Sell	32	0.00
R213 On 04/11/2021	Bond Future	Buy	48	0.00
R213 On 04/11/2021	Bond Future	Sell	48	0.00
R213 On 04/11/2021	Bond Future	Buy	60	0.00
R213 On 04/11/2021	Bond Future	Sell	60	0.00
R213 On 04/11/2021	Bond Future	Buy	80	0.00
R213 On 04/11/2021	Bond Future	Sell	80	0.00
R213 On 04/11/2021	Bond Future	Buy	91	0.00
R213 On 04/11/2021	Bond Future	Sell	91	0.00
R213 On 04/11/2021	Bond Future	Buy	151	0.00
R213 On 04/11/2021	Bond Future	Sell	151	0.00
Grand Total for Daily Detailed Turnover:			55,950	0.00