



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 : 06/01/2021

TO DATE : 06/01/2021

---

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

---

#### All Bond Index

ALBI On 04/02/2021	Index Future		Sell	1	0.00
ALBI On 04/02/2021	Index Future		Buy	1	0.00
ALBI On 04/02/2021	Index Future		Buy	1	0.00
ALBI On 04/02/2021	Index Future		Sell	1	0.00
ALBI On 04/02/2021	Index Future		Sell	1	0.00
ALBI On 04/02/2021	Index Future		Buy	1	0.00

#### Govi Total Return Index

GOVI On 04/02/2021	GOVI		Buy	1	0.00
GOVI On 04/02/2021	GOVI		Sell	1	0.00
GOVI On 04/02/2021	GOVI		Buy	1	0.00
GOVI On 04/02/2021	GOVI		Sell	1	0.00
GOVI On 04/02/2021	GOVI		Buy	2	0.00

—

GOVI On 04/02/2021	GOVI	Sell	2	0.00
GOVI On 04/02/2021	GOVI	Buy	4	0.00
GOVI On 04/02/2021	GOVI	Sell	4	0.00
<b>R2037 Bond Future</b>				
2037 On 04/02/2021	Bond Future	Sell	60	0.00
2037 On 04/02/2021	Bond Future	Buy	60	0.00
2037 On 04/02/2021	Bond Future	Buy	60	0.00
2037 On 04/02/2021	Bond Future	Sell	60	0.00
<b>R2040 Bond Future</b>				
2040 On 04/02/2021	Bond Future	Sell	99	0.00
2040 On 04/02/2021	Bond Future	Buy	99	0.00
2040 On 04/02/2021	Bond Future	Sell	163	0.00
2040 On 04/02/2021	Bond Future	Buy	163	0.00
2040 On 04/02/2021	Bond Future	Sell	301	0.00
2040 On 04/02/2021	Bond Future	Buy	301	0.00
2040 On 04/02/2021	Bond Future	Sell	563	0.00
2040 On 04/02/2021	Bond Future	Buy	563	0.00
<b>R214 Bond Future</b>				
R214 On 04/02/2021	Bond Future	Sell	50	0.00
R214 On 04/02/2021	Bond Future	Buy	50	0.00
R214 On 04/02/2021	Bond Future	Buy	50	0.00
R214 On 04/02/2021	Bond Future	Sell	50	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>1,357</b>	<b>0.00</b>