



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 : 10/02/2021

TO DATE : 10/02/2021

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------------|--------------|-----|----------|------------------|------|
| All Bond Index | | | | | |
| ALBI On 06/05/2021 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 06/05/2021 | Index Future | | Sell | 1 | 0.00 |
| Govi Total Return Index | | | | | |
| GOVI On 06/05/2021 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 06/05/2021 | GOVI | | Sell | 1 | 0.00 |
| R186 Bond Future | | | | | |
| R186 On 06/05/2021 | Bond Future | | Buy | 27 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 27 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 45 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 45 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 72 | 0.00 |

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|--------------------|-------------|------|----|------|
| R186 On 06/05/2021 | Bond Future | Sell | 72 | 0.00 |
|--------------------|-------------|------|----|------|

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 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 | Buy | 50 | 0.00 |
| 2030 On 06/05/2021 | Bond Future | Sell | 50 | 0.00 |
| 2030 On 06/05/2021 | Bond Future | Buy | 50 | 0.00 |
| 2030 On 06/05/2021 | Bond Future | Sell | 50 | 0.00 |
| 2030 On 06/05/2021 | Bond Future | Buy | 50 | 0.00 |
| 2030 On 06/05/2021 | Bond Future | Sell | 50 | 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 | Sell | 2 | 0.00 |
| 2032 On 06/05/2021 | Bond Future | Buy | 2 | 0.00 |
| 2032 On 06/05/2021 | Bond Future | Sell | 36 | 0.00 |
| 2032 On 06/05/2021 | Bond Future | Buy | 36 | 0.00 |
| 2032 On 06/05/2021 | Bond Future | Sell | 49 | 0.00 |
| 2032 On 06/05/2021 | Bond Future | Buy | 49 | 0.00 |
| 2032 On 06/05/2021 | Bond Future | Sell | 74 | 0.00 |
| 2032 On 06/05/2021 | Bond Future | Buy | 74 | 0.00 |
| 2032 On 06/05/2021 | Bond Future | Sell | 79 | 0.00 |
| 2032 On 06/05/2021 | Bond Future | Buy | 79 | 0.00 |
| 2032 On 06/05/2021 | Bond Future | Sell | 240 | 0.00 |
| 2032 On 06/05/2021 | Bond Future | Buy | 240 | 0.00 |

R209 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R209 On 06/05/2021 | Bond Future | Buy | 40 | 0.00 |
| R209 On 06/05/2021 | Bond Future | Sell | 40 | 0.00 |
| R209 On 06/05/2021 | Bond Future | Buy | 40 | 0.00 |
| R209 On 06/05/2021 | Bond Future | Sell | 40 | 0.00 |

R214 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R214 On 06/05/2021 | Bond Future | Sell | 17 | 0.00 |
| R214 On 06/05/2021 | Bond Future | Buy | 17 | 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 | 28 | 0.00 |
| R214 On 06/05/2021 | Bond Future | Buy | 28 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---------------|------------|-----------------|-------------------------|-------------|
| R214 On 06/05/2021 | Bond Future | | Sell | 31 | 0.00 |
| R214 On 06/05/2021 | Bond Future | | Buy | 31 | 0.00 |
| R214 On 06/05/2021 | Bond Future | | Sell | 39 | 0.00 |
| R214 On 06/05/2021 | Bond Future | | Buy | 39 | 0.00 |
| R214 On 06/05/2021 | Bond Future | | Sell | 79 | 0.00 |
| R214 On 06/05/2021 | Bond Future | | Buy | 79 | 0.00 |
| R214 On 06/05/2021 | Bond Future | | Sell | 95 | 0.00 |
| R214 On 06/05/2021 | Bond Future | | Buy | 95 | 0.00 |
| R214 On 06/05/2021 | Bond Future | | Sell | 250 | 0.00 |
| R214 On 06/05/2021 | Bond Future | | Buy | 250 | 0.00 |
| R214 On 06/05/2021 | Bond Future | | Buy | 561 | 0.00 |
| R214 On 06/05/2021 | Bond Future | | Sell | 561 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 2,198 | 0.00 |