



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 : 05/03/2021

TO DATE : 05/03/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

New Inflation Linked Index

IGOV On 06/05/2021	Index Future		Buy	1	0.00
IGOV On 06/05/2021	Index Future		Sell	1	0.00
IGOV On 06/05/2021	Index Future		Buy	1	0.00
IGOV On 06/05/2021	Index Future		Sell	1	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		Buy	150	0.00
R186 On 06/05/2021	Bond Future		Sell	150	0.00
R186 On 06/05/2021	Bond Future		Sell	400	0.00
R186 On 06/05/2021	Bond Future		Buy	400	0.00
R186 On 06/05/2021	Bond Future		Sell	400	0.00

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R186 On 06/05/2021	Bond Future	Buy	400	0.00
R2035 Bond Future				
R035 On 06/05/2021	Bond Future	Sell	18	0.00
R035 On 06/05/2021	Bond Future	Buy	18	0.00
R035 On 06/05/2021	Bond Future	Sell	50	0.00
R035 On 06/05/2021	Bond Future	Buy	50	0.00
R035 On 06/05/2021	Bond Future	Sell	150	0.00
R035 On 06/05/2021	Bond Future	Buy	150	0.00
R035 On 06/05/2021	Bond Future	Sell	218	0.00
R035 On 06/05/2021	Bond Future	Buy	218	0.00
R2048 Bond Future				
R248 On 06/05/2021	Bond Future	Sell	1	0.00
R248 On 06/05/2021	Bond Future	Buy	1	0.00
R209 Bond Future				
R209 On 06/05/2021	Bond Future	Sell	1	0.00
R209 On 06/05/2021	Bond Future	Buy	1	0.00
R209 On 06/05/2021	Bond Future	Sell	1	0.00
R209 On 06/05/2021	Bond Future	Buy	1	0.00
R209 On 06/05/2021	Bond Future	Sell	10	0.00
R209 On 06/05/2021	Bond Future	Buy	10	0.00
R212 Bond Future				
R212 On 06/05/2021	Bond Future	Sell	5	0.00
R212 On 06/05/2021	Bond Future	Buy	5	0.00
R212 On 06/05/2021	Bond Future	Sell	18	0.00
R212 On 06/05/2021	Bond Future	Buy	18	0.00
R212 On 06/05/2021	Bond Future	Sell	43	0.00
R212 On 06/05/2021	Bond Future	Buy	43	0.00
R212 On 06/05/2021	Bond Future	Sell	68	0.00
R212 On 06/05/2021	Bond Future	Buy	68	0.00
R212 On 06/05/2021	Bond Future	Buy	134	0.00
R212 On 06/05/2021	Bond Future	Sell	134	0.00
Grand Total for Daily Detailed Turnover:			1,819	0.00