



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 : 09/03/2021

TO DATE : 09/03/2021

---

#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

---

#### R186 Bond Future

R186 On 06/05/2021	Bond Future		Sell	33	0.00
R186 On 06/05/2021	Bond Future		Buy	33	0.00
R186 On 06/05/2021	Bond Future		Sell	59	0.00
R186 On 06/05/2021	Bond Future		Buy	59	0.00
R186 On 06/05/2021	Bond Future		Sell	69	0.00
R186 On 06/05/2021	Bond Future		Buy	69	0.00
R186 On 06/05/2021	Bond Future		Buy	69	0.00
R186 On 06/05/2021	Bond Future		Sell	69	0.00
R186 On 06/05/2021	Bond Future		Sell	108	0.00
R186 On 06/05/2021	Bond Future		Buy	108	0.00
R186 On 06/05/2021	Bond Future		Sell	115	0.00
R186 On 06/05/2021	Bond Future		Buy	115	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	150	0.00
R186 On 06/05/2021	Bond Future	Buy	150	0.00
R186 On 06/05/2021	Bond Future	Sell	200	0.00
R186 On 06/05/2021	Bond Future	Buy	200	0.00
R186 On 06/05/2021	Bond Future	Sell	250	0.00
R186 On 06/05/2021	Bond Future	Buy	250	0.00
R186 On 06/05/2021	Bond Future	Sell	250	0.00
R186 On 06/05/2021	Bond Future	Buy	250	0.00
R186 On 06/05/2021	Bond Future	Sell	686	0.00
R186 On 06/05/2021	Bond Future	Buy	686	0.00
R186 On 06/05/2021	Bond Future	Buy	801	0.00
R186 On 06/05/2021	Bond Future	Sell	801	0.00

**R2023 Bond Future**

R023 On 06/05/2021	Bond Future	Sell	3	0.00
R023 On 06/05/2021	Bond Future	Buy	3	0.00
R023 On 06/05/2021	Bond Future	Sell	63	0.00
R023 On 06/05/2021	Bond Future	Buy	63	0.00
R023 On 06/05/2021	Bond Future	Sell	245	0.00
R023 On 06/05/2021	Bond Future	Buy	245	0.00
R023 On 06/05/2021	Bond Future	Buy	311	0.00
R023 On 06/05/2021	Bond Future	Sell	311	0.00

**R2030 Bond Future**

2030 On 06/05/2021	Bond Future	Sell	35	0.00
2030 On 06/05/2021	Bond Future	Buy	35	0.00
2030 On 06/05/2021	Bond Future	Sell	36	0.00
2030 On 06/05/2021	Bond Future	Buy	36	0.00
2030 On 06/05/2021	Bond Future	Sell	44	0.00
2030 On 06/05/2021	Bond Future	Buy	44	0.00
2030 On 06/05/2021	Bond Future	Sell	46	0.00
2030 On 06/05/2021	Bond Future	Buy	46	0.00
2030 On 06/05/2021	Bond Future	Sell	71	0.00
2030 On 06/05/2021	Bond Future	Buy	71	0.00
2030 On 06/05/2021	Bond Future	Sell	72	0.00
2030 On 06/05/2021	Bond Future	Buy	72	0.00
2030 On 06/05/2021	Bond Future	Buy	150	0.00
2030 On 06/05/2021	Bond Future	Sell	150	0.00
2030 On 06/05/2021	Bond Future	Buy	154	0.00
2030 On 06/05/2021	Bond Future	Sell	154	0.00
2030 On 06/05/2021	Bond Future	Buy	200	0.00
2030 On 06/05/2021	Bond Future	Sell	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/05/2021			Buy	210	0.00
2030 On 06/05/2021			Sell	210	0.00
2030 On 06/05/2021			Sell	370	0.00
2030 On 06/05/2021			Buy	370	0.00
2030 On 06/05/2021			Sell	2,248	0.00
2030 On 06/05/2021			Buy	2,248	0.00
2030 On 06/05/2021			Buy	2,618	0.00
2030 On 06/05/2021			Sell	2,618	0.00
<b>R2032 Bond Future</b>					
2032 On 06/05/2021			Sell	5	0.00
2032 On 06/05/2021			Buy	5	0.00
2032 On 06/05/2021			Sell	14	0.00
2032 On 06/05/2021			Buy	14	0.00
2032 On 06/05/2021			Sell	19	0.00
2032 On 06/05/2021			Buy	19	0.00
2032 On 06/05/2021			Sell	19	0.00
2032 On 06/05/2021			Buy	19	0.00
2032 On 06/05/2021			Sell	24	0.00
2032 On 06/05/2021			Buy	24	0.00
2032 On 06/05/2021			Sell	30	0.00
2032 On 06/05/2021			Buy	30	0.00
2032 On 06/05/2021			Sell	31	0.00
2032 On 06/05/2021			Buy	31	0.00
2032 On 06/05/2021			Sell	41	0.00
2032 On 06/05/2021			Buy	41	0.00
2032 On 06/05/2021			Sell	62	0.00
2032 On 06/05/2021			Buy	62	0.00
2032 On 06/05/2021			Sell	73	0.00
2032 On 06/05/2021			Buy	73	0.00
2032 On 06/05/2021			Buy	82	0.00
2032 On 06/05/2021			Sell	82	0.00
2032 On 06/05/2021			Sell	95	0.00
2032 On 06/05/2021			Buy	95	0.00
2032 On 06/05/2021			Buy	190	0.00
2032 On 06/05/2021			Sell	190	0.00
2032 On 06/05/2021			Sell	280	0.00
2032 On 06/05/2021			Buy	280	0.00
2032 On 06/05/2021			Sell	400	0.00

2032 On 06/05/2021	Bond Future	Buy	400	0.00
2032 On 06/05/2021	Bond Future	Sell	400	0.00
2032 On 06/05/2021	Bond Future	Buy	400	0.00
2032 On 06/05/2021	Bond Future	Sell	527	0.00
2032 On 06/05/2021	Bond Future	Buy	527	0.00
2032 On 06/05/2021	Bond Future	Sell	684	0.00
2032 On 06/05/2021	Bond Future	Buy	684	0.00
2032 On 06/05/2021	Bond Future	Sell	902	0.00
2032 On 06/05/2021	Bond Future	Buy	902	0.00
2032 On 06/05/2021	Bond Future	Sell	1,053	0.00
2032 On 06/05/2021	Bond Future	Buy	1,053	0.00
2032 On 06/05/2021	Bond Future	Sell	1,139	0.00
2032 On 06/05/2021	Bond Future	Buy	1,139	0.00
2032 On 06/05/2021	Bond Future	Sell	1,228	0.00
2032 On 06/05/2021	Bond Future	Buy	1,228	0.00
2032 On 06/05/2021	Bond Future	Buy	1,500	0.00
2032 On 06/05/2021	Bond Future	Sell	1,500	0.00
2032 On 06/05/2021	Bond Future	Sell	1,655	0.00
2032 On 06/05/2021	Bond Future	Buy	1,655	0.00
2032 On 06/05/2021	Bond Future	Sell	1,803	0.00
2032 On 06/05/2021	Bond Future	Buy	1,803	0.00
2032 On 06/05/2021	Bond Future	Buy	1,935	0.00
2032 On 06/05/2021	Bond Future	Sell	1,935	0.00
2032 On 06/05/2021	Bond Future	Buy	2,000	0.00
2032 On 06/05/2021	Bond Future	Sell	2,000	0.00
2032 On 06/05/2021	Bond Future	Sell	2,104	0.00
2032 On 06/05/2021	Bond Future	Buy	2,104	0.00
2032 On 06/05/2021	Bond Future	Sell	3,000	0.00
2032 On 06/05/2021	Bond Future	Buy	3,000	0.00
2032 On 06/05/2021	Bond Future	Buy	3,500	0.00
2032 On 06/05/2021	Bond Future	Sell	3,500	0.00

**R2035 Bond Future**

R035 On 06/05/2021	Bond Future	Sell	5	0.00
R035 On 06/05/2021	Bond Future	Buy	5	0.00
R035 On 06/05/2021	Bond Future	Buy	8	0.00
R035 On 06/05/2021	Bond Future	Sell	8	0.00
R035 On 06/05/2021	Bond Future	Sell	8	0.00
R035 On 06/05/2021	Bond Future	Buy	8	0.00
R035 On 06/05/2021	Bond Future	Buy	8	0.00
R035 On 06/05/2021	Bond Future	Sell	8	0.00
R035 On 06/05/2021	Bond Future	Sell	26	0.00
R035 On 06/05/2021	Bond Future	Buy	26	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/05/2021			Sell	31	0.00
R035 On 06/05/2021			Buy	31	0.00
R035 On 06/05/2021			Buy	31	0.00
R035 On 06/05/2021			Sell	31	0.00
R035 On 06/05/2021			Sell	36	0.00
R035 On 06/05/2021			Buy	36	0.00
R035 On 06/05/2021			Sell	100	0.00
R035 On 06/05/2021			Buy	100	0.00
R035 On 06/05/2021			Buy	190	0.00
R035 On 06/05/2021			Sell	190	0.00
R035 On 06/05/2021			Buy	195	0.00
R035 On 06/05/2021			Sell	195	0.00
R035 On 06/05/2021			Sell	300	0.00
R035 On 06/05/2021			Buy	300	0.00
R035 On 06/05/2021			Buy	436	0.00
R035 On 06/05/2021			Sell	436	0.00
R035 On 06/05/2021			Sell	1,157	0.00
R035 On 06/05/2021			Buy	1,157	0.00
R035 On 06/05/2021			Buy	1,352	0.00
R035 On 06/05/2021			Sell	1,352	0.00
<b>R2037 Bond Future</b>					
2037 On 06/05/2021			Sell	1	0.00
2037 On 06/05/2021			Buy	1	0.00
2037 On 06/05/2021			Sell	7	0.00
2037 On 06/05/2021			Buy	7	0.00
2037 On 06/05/2021			Sell	9	0.00
2037 On 06/05/2021			Buy	9	0.00
2037 On 06/05/2021			Sell	11	0.00
2037 On 06/05/2021			Buy	11	0.00
2037 On 06/05/2021			Sell	20	0.00
2037 On 06/05/2021			Buy	20	0.00
2037 On 06/05/2021			Sell	20	0.00
2037 On 06/05/2021			Buy	20	0.00
2037 On 06/05/2021			Sell	51	0.00
2037 On 06/05/2021			Buy	51	0.00
2037 On 06/05/2021			Buy	59	0.00
2037 On 06/05/2021			Sell	59	0.00
2037 On 06/05/2021			Sell	59	0.00

2037 On 06/05/2021	Bond Future	Buy	59	0.00
2037 On 06/05/2021	Bond Future	Sell	169	0.00
2037 On 06/05/2021	Bond Future	Buy	169	0.00
2037 On 06/05/2021	Bond Future	Sell	947	0.00
2037 On 06/05/2021	Bond Future	Buy	947	0.00
2037 On 06/05/2021	Bond Future	Sell	1,116	0.00
2037 On 06/05/2021	Bond Future	Buy	1,116	0.00

**R2040 Bond Future**

2040 On 06/05/2021	Bond Future	Sell	4	0.00
2040 On 06/05/2021	Bond Future	Buy	4	0.00
2040 On 06/05/2021	Bond Future	Sell	5	0.00
2040 On 06/05/2021	Bond Future	Buy	5	0.00
2040 On 06/05/2021	Bond Future	Sell	5	0.00
2040 On 06/05/2021	Bond Future	Buy	5	0.00
2040 On 06/05/2021	Bond Future	Sell	10	0.00
2040 On 06/05/2021	Bond Future	Buy	10	0.00
2040 On 06/05/2021	Bond Future	Sell	10	0.00
2040 On 06/05/2021	Bond Future	Buy	10	0.00
2040 On 06/05/2021	Bond Future	Sell	35	0.00
2040 On 06/05/2021	Bond Future	Buy	35	0.00
2040 On 06/05/2021	Bond Future	Buy	39	0.00
2040 On 06/05/2021	Bond Future	Sell	39	0.00
2040 On 06/05/2021	Bond Future	Buy	39	0.00
2040 On 06/05/2021	Bond Future	Sell	39	0.00
2040 On 06/05/2021	Bond Future	Sell	80	0.00
2040 On 06/05/2021	Bond Future	Buy	80	0.00
2040 On 06/05/2021	Bond Future	Sell	439	0.00
2040 On 06/05/2021	Bond Future	Buy	439	0.00
2040 On 06/05/2021	Bond Future	Buy	519	0.00
2040 On 06/05/2021	Bond Future	Sell	519	0.00

**R2044 Bond Future**

2044 On 06/05/2021	Bond Future	Sell	5	0.00
2044 On 06/05/2021	Bond Future	Buy	5	0.00
2044 On 06/05/2021	Bond Future	Sell	6	0.00
2044 On 06/05/2021	Bond Future	Buy	6	0.00
2044 On 06/05/2021	Bond Future	Sell	47	0.00
2044 On 06/05/2021	Bond Future	Buy	47	0.00
2044 On 06/05/2021	Bond Future	Buy	53	0.00
2044 On 06/05/2021	Bond Future	Sell	53	0.00
2044 On 06/05/2021	Bond Future	Buy	53	0.00
2044 On 06/05/2021	Bond Future	Sell	53	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 06/05/2021			Sell	200	0.00
2044 On 06/05/2021			Buy	200	0.00
2044 On 06/05/2021			Buy	200	0.00
2044 On 06/05/2021			Sell	200	0.00
<b>R2048 Bond Future</b>					
R248 On 06/05/2021			Sell	6	0.00
R248 On 06/05/2021			Buy	6	0.00
R248 On 06/05/2021			Sell	51	0.00
R248 On 06/05/2021			Buy	51	0.00
R248 On 06/05/2021			Sell	57	0.00
R248 On 06/05/2021			Buy	57	0.00
R248 On 06/05/2021			Buy	57	0.00
R248 On 06/05/2021			Sell	57	0.00
R248 On 06/05/2021			Sell	2,300	0.00
R248 On 06/05/2021			Buy	2,300	0.00
<b>R213 Bond Future</b>					
R213 On 06/05/2021			Buy	400	0.00
R213 On 06/05/2021			Sell	400	0.00
<b>R214 Bond Future</b>					
R214 On 06/05/2021			Sell	3	0.00
R214 On 06/05/2021			Buy	3	0.00
R214 On 06/05/2021			Sell	104	0.00
R214 On 06/05/2021			Buy	104	0.00
R214 On 06/05/2021			Buy	107	0.00
R214 On 06/05/2021			Sell	107	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>45,797</b>	<b>0.00</b>