



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 : 14/04/2021

TO DATE : 14/04/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

I2025 Bond Future

2025 On 06/05/2021	Bond Future		Sell	22	0.00
2025 On 06/05/2021	Bond Future		Buy	22	0.00
2025 On 06/05/2021	Bond Future		Buy	22	0.00
2025 On 06/05/2021	Bond Future		Sell	22	0.00
2025 On 06/05/2021	Bond Future		Buy	50	0.00
2025 On 06/05/2021	Bond Future		Sell	50	0.00
2025 On 06/05/2021	Bond Future		Sell	50	0.00
2025 On 06/05/2021	Bond Future		Buy	50	0.00

R186 Bond Future

R186 On 06/05/2021	Bond Future		Buy	2	0.00
R186 On 06/05/2021	Bond Future		Sell	2	0.00
R186 On 06/05/2021	Bond Future		Buy	3	0.00

-

R186 On 06/05/2021	Bond Future	Sell	3	0.00
R186 On 06/05/2021	Bond Future	Sell	5	0.00
R186 On 06/05/2021	Bond Future	Buy	5	0.00
R186 On 06/05/2021	Bond Future	Sell	10	0.00
R186 On 06/05/2021	Bond Future	Buy	10	0.00
R186 On 06/05/2021	Bond Future	Buy	11	0.00
R186 On 06/05/2021	Bond Future	Sell	11	0.00
R186 On 06/05/2021	Bond Future	Buy	14	0.00
R186 On 06/05/2021	Bond Future	Sell	14	0.00
R186 On 06/05/2021	Bond Future	Sell	14	0.00
R186 On 06/05/2021	Bond Future	Buy	14	0.00
R186 On 06/05/2021	Bond Future	Buy	17	0.00
R186 On 06/05/2021	Bond Future	Sell	17	0.00
R186 On 06/05/2021	Bond Future	Buy	20	0.00
R186 On 06/05/2021	Bond Future	Sell	20	0.00
R186 On 06/05/2021	Bond Future	Sell	22	0.00
R186 On 06/05/2021	Bond Future	Buy	22	0.00
R186 On 06/05/2021	Bond Future	Buy	85	0.00
R186 On 06/05/2021	Bond Future	Sell	85	0.00
R186 On 06/05/2021	Bond Future	Sell	92	0.00
R186 On 06/05/2021	Bond Future	Buy	92	0.00
R186 On 06/05/2021	Bond Future	Sell	124	0.00
R186 On 06/05/2021	Bond Future	Buy	124	0.00
R186 On 06/05/2021	Bond Future	Sell	129	0.00
R186 On 06/05/2021	Bond Future	Buy	129	0.00

R2023 Bond Future

R023 On 06/05/2021	Bond Future	Sell	146	0.00
R023 On 06/05/2021	Bond Future	Buy	146	0.00
R023 On 06/05/2021	Bond Future	Sell	228	0.00
R023 On 06/05/2021	Bond Future	Buy	228	0.00
R023 On 06/05/2021	Bond Future	Sell	374	0.00
R023 On 06/05/2021	Bond Future	Buy	374	0.00

R2030 Bond Future

2030 On 06/05/2021	Bond Future	Buy	5	0.00
2030 On 06/05/2021	Bond Future	Sell	5	0.00
2030 On 06/05/2021	Bond Future	Buy	5	0.00
2030 On 06/05/2021	Bond Future	Sell	5	0.00
2030 On 06/05/2021	Bond Future	Buy	18	0.00
2030 On 06/05/2021	Bond Future	Sell	18	0.00
2030 On 06/05/2021	Bond Future	Sell	28	0.00
2030 On 06/05/2021	Bond Future	Buy	28	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/05/2021			Buy	28	0.00
2030 On 06/05/2021			Sell	28	0.00
R2032 Bond Future					
2032 On 06/05/2021			Buy	2	0.00
2032 On 06/05/2021			Sell	2	0.00
2032 On 06/05/2021			Buy	7	0.00
2032 On 06/05/2021			Sell	7	0.00
2032 On 06/05/2021			Sell	7	0.00
2032 On 06/05/2021			Buy	7	0.00
2032 On 06/05/2021			Buy	8	0.00
2032 On 06/05/2021			Sell	8	0.00
2032 On 06/05/2021			Buy	8	0.00
2032 On 06/05/2021			Sell	8	0.00
2032 On 06/05/2021			Buy	17	0.00
2032 On 06/05/2021			Sell	17	0.00
2032 On 06/05/2021			Buy	35	0.00
2032 On 06/05/2021			Sell	35	0.00
2032 On 06/05/2021			Sell	35	0.00
2032 On 06/05/2021			Buy	35	0.00
2032 On 06/05/2021			Buy	37	0.00
2032 On 06/05/2021			Sell	37	0.00
2032 On 06/05/2021			Sell	37	0.00
2032 On 06/05/2021			Buy	37	0.00
R2035 Bond Future					
R035 On 06/05/2021			Buy	2	0.00
R035 On 06/05/2021			Sell	2	0.00
R035 On 06/05/2021			Buy	4	0.00
R035 On 06/05/2021			Sell	4	0.00
R035 On 06/05/2021			Buy	7	0.00
R035 On 06/05/2021			Sell	7	0.00
R035 On 06/05/2021			Buy	8	0.00
R035 On 06/05/2021			Sell	8	0.00
R035 On 06/05/2021			Buy	8	0.00
R035 On 06/05/2021			Sell	8	0.00
R035 On 06/05/2021			Buy	18	0.00
R035 On 06/05/2021			Sell	18	0.00
R035 On 06/05/2021			Buy	28	0.00

R035 On 06/05/2021	Bond Future	Sell	28	0.00
R035 On 06/05/2021	Bond Future	Buy	31	0.00
R035 On 06/05/2021	Bond Future	Sell	31	0.00
R035 On 06/05/2021	Bond Future	Buy	48	0.00
R035 On 06/05/2021	Bond Future	Sell	48	0.00
R035 On 06/05/2021	Bond Future	Buy	48	0.00
R035 On 06/05/2021	Bond Future	Sell	48	0.00
R035 On 06/05/2021	Bond Future	Buy	52	0.00
R035 On 06/05/2021	Bond Future	Sell	52	0.00
R035 On 06/05/2021	Bond Future	Buy	60	0.00
R035 On 06/05/2021	Bond Future	Sell	60	0.00
R035 On 06/05/2021	Bond Future	Buy	114	0.00
R035 On 06/05/2021	Bond Future	Sell	114	0.00
R035 On 06/05/2021	Bond Future	Buy	212	0.00
R035 On 06/05/2021	Bond Future	Sell	212	0.00
R035 On 06/05/2021	Bond Future	Sell	496	0.00
R035 On 06/05/2021	Bond Future	Buy	496	0.00

R2037 Bond Future

2037 On 06/05/2021	Bond Future	Buy	2	0.00
2037 On 06/05/2021	Bond Future	Sell	2	0.00
2037 On 06/05/2021	Bond Future	Buy	10	0.00
2037 On 06/05/2021	Bond Future	Sell	10	0.00
2037 On 06/05/2021	Bond Future	Buy	12	0.00
2037 On 06/05/2021	Bond Future	Sell	12	0.00
2037 On 06/05/2021	Bond Future	Buy	60	0.00
2037 On 06/05/2021	Bond Future	Sell	60	0.00
2037 On 06/05/2021	Bond Future	Buy	84	0.00
2037 On 06/05/2021	Bond Future	Sell	84	0.00
2037 On 06/05/2021	Bond Future	Sell	84	0.00
2037 On 06/05/2021	Bond Future	Buy	84	0.00

R2040 Bond Future

2040 On 06/05/2021	Bond Future	Buy	3	0.00
2040 On 06/05/2021	Bond Future	Sell	3	0.00
2040 On 06/05/2021	Bond Future	Buy	7	0.00
2040 On 06/05/2021	Bond Future	Sell	7	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	Sell	13	0.00
2040 On 06/05/2021	Bond Future	Buy	13	0.00
2040 On 06/05/2021	Bond Future	Buy	13	0.00
2040 On 06/05/2021	Bond Future	Sell	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 06/05/2021			Buy	41	0.00
2040 On 06/05/2021			Sell	41	0.00
2040 On 06/05/2021			Buy	61	0.00
2040 On 06/05/2021			Sell	61	0.00
2040 On 06/05/2021			Sell	61	0.00
2040 On 06/05/2021			Buy	61	0.00
R2044 Bond Future					
2044 On 06/05/2021			Buy	3	0.00
2044 On 06/05/2021			Sell	3	0.00
2044 On 06/05/2021			Buy	4	0.00
2044 On 06/05/2021			Sell	4	0.00
2044 On 06/05/2021			Buy	4	0.00
2044 On 06/05/2021			Sell	4	0.00
2044 On 06/05/2021			Buy	5	0.00
2044 On 06/05/2021			Sell	5	0.00
2044 On 06/05/2021			Buy	9	0.00
2044 On 06/05/2021			Sell	9	0.00
2044 On 06/05/2021			Buy	9	0.00
2044 On 06/05/2021			Sell	9	0.00
2044 On 06/05/2021			Buy	11	0.00
2044 On 06/05/2021			Sell	11	0.00
2044 On 06/05/2021			Buy	12	0.00
2044 On 06/05/2021			Sell	12	0.00
2044 On 06/05/2021			Buy	12	0.00
2044 On 06/05/2021			Sell	12	0.00
2044 On 06/05/2021			Buy	20	0.00
2044 On 06/05/2021			Sell	20	0.00
2044 On 06/05/2021			Buy	20	0.00
2044 On 06/05/2021			Sell	20	0.00
2044 On 06/05/2021			Buy	21	0.00
2044 On 06/05/2021			Sell	21	0.00
2044 On 06/05/2021			Sell	23	0.00
2044 On 06/05/2021			Buy	23	0.00
2044 On 06/05/2021			Buy	26	0.00
2044 On 06/05/2021			Sell	26	0.00
2044 On 06/05/2021			Buy	41	0.00
2044 On 06/05/2021			Sell	41	0.00
2044 On 06/05/2021			Buy	42	0.00

2044 On 06/05/2021	Bond Future	Sell	42	0.00
2044 On 06/05/2021	Bond Future	Buy	50	0.00
2044 On 06/05/2021	Bond Future	Sell	50	0.00
2044 On 06/05/2021	Bond Future	Buy	56	0.00
2044 On 06/05/2021	Bond Future	Sell	56	0.00
2044 On 06/05/2021	Bond Future	Buy	63	0.00
2044 On 06/05/2021	Bond Future	Sell	63	0.00
2044 On 06/05/2021	Bond Future	Buy	79	0.00
2044 On 06/05/2021	Bond Future	Sell	79	0.00
2044 On 06/05/2021	Bond Future	Buy	79	0.00
2044 On 06/05/2021	Bond Future	Sell	79	0.00
2044 On 06/05/2021	Bond Future	Sell	312	0.00
2044 On 06/05/2021	Bond Future	Buy	312	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
R248 On 06/05/2021	Bond Future	Buy	1	0.00
R248 On 06/05/2021	Bond Future	Sell	1	0.00
R248 On 06/05/2021	Bond Future	Buy	10	0.00
R248 On 06/05/2021	Bond Future	Sell	10	0.00
R248 On 06/05/2021	Bond Future	Buy	12	0.00
R248 On 06/05/2021	Bond Future	Sell	12	0.00
R248 On 06/05/2021	Bond Future	Buy	60	0.00
R248 On 06/05/2021	Bond Future	Sell	60	0.00
R248 On 06/05/2021	Bond Future	Buy	83	0.00
R248 On 06/05/2021	Bond Future	Sell	83	0.00
R248 On 06/05/2021	Bond Future	Buy	83	0.00
R248 On 06/05/2021	Bond Future	Sell	83	0.00

R213 Bond Future

R213 On 06/05/2021	Bond Future	Buy	1	0.00
R213 On 06/05/2021	Bond Future	Sell	1	0.00
R213 On 06/05/2021	Bond Future	Buy	3	0.00
R213 On 06/05/2021	Bond Future	Sell	3	0.00
R213 On 06/05/2021	Bond Future	Buy	6	0.00
R213 On 06/05/2021	Bond Future	Sell	6	0.00
R213 On 06/05/2021	Bond Future	Buy	10	0.00
R213 On 06/05/2021	Bond Future	Sell	10	0.00
R213 On 06/05/2021	Bond Future	Sell	10	0.00
R213 On 06/05/2021	Bond Future	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Grand Total for Daily Detailed Turnover:				4,495	0.00
