



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 : 15/04/2021

TO DATE : 15/04/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 06/05/2021	Bond Future		Buy	150	0.00
2025 On 06/05/2021	Bond Future		Sell	150	0.00
<b>R186 Bond Future</b>					
R186 On 06/05/2021	Bond Future		Buy	46	0.00
R186 On 06/05/2021	Bond Future		Sell	46	0.00
R186 On 06/05/2021	Bond Future		Sell	120	0.00
R186 On 06/05/2021	Bond Future		Buy	120	0.00
R186 On 06/05/2021	Bond Future		Buy	120	0.00
R186 On 06/05/2021	Bond Future		Buy	120	0.00
R186 On 06/05/2021	Bond Future		Sell	120	0.00
R186 On 06/05/2021	Bond Future		Sell	120	0.00
R186 On 06/05/2021	Bond Future		Sell	130	0.00

—

—  
3

R186 On 06/05/2021	Bond Future	Buy	130	0.00
R186 On 06/05/2021	Bond Future	Buy	158	0.00
R186 On 06/05/2021	Bond Future	Sell	158	0.00
R186 On 06/05/2021	Bond Future	Sell	204	0.00
R186 On 06/05/2021	Bond Future	Buy	204	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	Buy	380	0.00
R186 On 06/05/2021	Bond Future	Buy	380	0.00
R186 On 06/05/2021	Bond Future	Sell	380	0.00
R186 On 06/05/2021	Bond Future	Sell	380	0.00

**R197 Bond Future**

R197 On 06/05/2021	Bond Future	Sell	10	0.00
R197 On 06/05/2021	Bond Future	Buy	10	0.00

**R2030 Bond Future**

2030 On 06/05/2021	Bond Future	Sell	10	0.00
2030 On 06/05/2021	Bond Future	Buy	10	0.00
2030 On 06/05/2021	Bond Future	Sell	26	0.00
2030 On 06/05/2021	Bond Future	Buy	26	0.00
2030 On 06/05/2021	Bond Future	Sell	36	0.00
2030 On 06/05/2021	Bond Future	Buy	36	0.00

**R2032 Bond Future**

2032 On 06/05/2021	Bond Future	Sell	5	0.00
2032 On 06/05/2021	Bond Future	Buy	5	0.00
2032 On 06/05/2021	Bond Future	Sell	8	0.00
2032 On 06/05/2021	Bond Future	Buy	8	0.00
2032 On 06/05/2021	Bond Future	Sell	26	0.00
2032 On 06/05/2021	Bond Future	Buy	26	0.00
2032 On 06/05/2021	Bond Future	Sell	39	0.00
2032 On 06/05/2021	Bond Future	Buy	39	0.00
2032 On 06/05/2021	Bond Future	Sell	61	0.00
2032 On 06/05/2021	Bond Future	Buy	61	0.00
2032 On 06/05/2021	Bond Future	Sell	209	0.00
2032 On 06/05/2021	Bond Future	Buy	209	0.00
2032 On 06/05/2021	Bond Future	Sell	270	0.00
2032 On 06/05/2021	Bond Future	Buy	270	0.00

**R2035 Bond Future**

R035 On 06/05/2021	Bond Future	Buy	3	0.00
R035 On 06/05/2021	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/05/2021			Sell	4	0.00
R035 On 06/05/2021			Buy	4	0.00
R035 On 06/05/2021			Sell	7	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	7	0.00
R035 On 06/05/2021			Sell	11	0.00
R035 On 06/05/2021			Buy	11	0.00
R035 On 06/05/2021			Buy	76	0.00
R035 On 06/05/2021			Sell	76	0.00
R035 On 06/05/2021			Buy	76	0.00
R035 On 06/05/2021			Sell	76	0.00
R035 On 05/08/2021			Buy	3,500	0.00
R035 On 05/08/2021			Sell	3,500	0.00
<b>R2037 Bond Future</b>					
2037 On 06/05/2021			Sell	3	0.00
2037 On 06/05/2021			Buy	3	0.00
2037 On 06/05/2021			Buy	5	0.00
2037 On 06/05/2021			Sell	5	0.00
2037 On 06/05/2021			Buy	180	0.00
2037 On 06/05/2021			Sell	180	0.00
<b>R2040 Bond Future</b>					
2040 On 06/05/2021			Buy	3	0.00
2040 On 06/05/2021			Sell	3	0.00
2040 On 05/08/2021			Sell	100	0.00
2040 On 05/08/2021			Buy	100	0.00
2040 On 06/05/2021			Sell	150	0.00
2040 On 06/05/2021			Buy	150	0.00
<b>R2048 Bond Future</b>					
R248 On 05/08/2021			Buy	100	0.00
R248 On 05/08/2021			Sell	100	0.00
R248 On 05/08/2021			Sell	3,140	0.00
R248 On 05/08/2021			Buy	3,140	0.00
<b>R209 Bond Future</b>					

R209 On 06/05/2021	Bond Future	Sell	10	0.00
R209 On 06/05/2021	Bond Future	Buy	10	0.00
R209 On 06/05/2021	Bond Future	Buy	13	0.00
R209 On 06/05/2021	Bond Future	Sell	13	0.00
R209 On 06/05/2021	Bond Future	Buy	35	0.00
R209 On 06/05/2021	Bond Future	Sell	35	0.00
R209 On 06/05/2021	Bond Future	Buy	44	0.00
R209 On 06/05/2021	Bond Future	Sell	44	0.00
R209 On 06/05/2021	Bond Future	Sell	92	0.00
R209 On 06/05/2021	Bond Future	Buy	92	0.00

**Grand Total for Daily Detailed Turnover:**

**10,317**

**0.00**