



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 : 16/04/2021

TO DATE : 16/04/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 05/08/2021	Bond Future		Buy	46	0.00
R186 On 05/08/2021	Bond Future		Sell	46	0.00
R186 On 06/05/2021	Bond Future		Sell	74	0.00
R186 On 06/05/2021	Bond Future		Buy	74	0.00
R186 On 05/08/2021	Bond Future		Buy	158	0.00
R186 On 05/08/2021	Bond Future		Sell	158	0.00
R186 On 05/08/2021	Bond Future		Buy	204	0.00
R186 On 05/08/2021	Bond Future		Sell	204	0.00
R2032 Bond Future					
2032 On 05/08/2021	Bond Future		Sell	30	0.00
2032 On 05/08/2021	Bond Future		Buy	30	0.00
2032 On 05/08/2021	Bond Future		Sell	104	0.00

-

2032 On 05/08/2021	Bond Future	Buy	104	0.00
2032 On 05/08/2021	Bond Future	Buy	134	0.00
2032 On 05/08/2021	Bond Future	Sell	134	0.00
R2035 Bond Future				
R035 On 06/05/2021	Bond Future	Sell	3	0.00
R035 On 06/05/2021	Bond Future	Buy	3	0.00
R035 On 05/08/2021	Bond Future	Sell	30	0.00
R035 On 05/08/2021	Bond Future	Buy	30	0.00
R035 On 05/08/2021	Bond Future	Sell	104	0.00
R035 On 05/08/2021	Bond Future	Buy	104	0.00
R035 On 05/08/2021	Bond Future	Sell	134	0.00
R035 On 05/08/2021	Bond Future	Buy	134	0.00
R2037 Bond Future				
2037 On 06/05/2021	Bond Future	Buy	5	0.00
2037 On 06/05/2021	Bond Future	Sell	5	0.00
2037 On 06/05/2021	Bond Future	Sell	18	0.00
2037 On 06/05/2021	Bond Future	Buy	18	0.00
2037 On 06/05/2021	Bond Future	Buy	34	0.00
2037 On 06/05/2021	Bond Future	Sell	34	0.00
2037 On 06/05/2021	Bond Future	Buy	72	0.00
2037 On 06/05/2021	Bond Future	Sell	72	0.00
2037 On 06/05/2021	Bond Future	Sell	106	0.00
2037 On 06/05/2021	Bond Future	Buy	106	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
R2044 Bond Future				
2044 On 06/05/2021	Bond Future	Buy	6	0.00
2044 On 06/05/2021	Bond Future	Sell	6	0.00
2044 On 06/05/2021	Bond Future	Sell	6	0.00
2044 On 06/05/2021	Bond Future	Buy	6	0.00
R209 Bond Future				
R209 On 06/05/2021	Bond Future	Buy	225	0.00
R209 On 06/05/2021	Bond Future	Sell	225	0.00
R209 On 06/05/2021	Bond Future	Buy	225	0.00
R209 On 06/05/2021	Bond Future	Sell	225	0.00
R209 On 04/11/2021	Bond Future	Sell	290	0.00
R209 On 04/11/2021	Bond Future	Buy	290	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/11/2021			Sell	290	0.00
R209 On 04/11/2021			Buy	290	0.00
R209 On 06/05/2021			Buy	450	0.00
R209 On 06/05/2021			Sell	450	0.00
R209 On 06/05/2021			Buy	450	0.00
R209 On 06/05/2021			Sell	450	0.00
R209 On 06/05/2021	10.60	Put	Buy	500	0.00
R209 On 06/05/2021	10.60	Put	Sell	500	0.00
R209 On 06/05/2021	10.60	Put	Buy	500	0.00
R209 On 06/05/2021	10.60	Put	Sell	500	0.00
R209 On 04/11/2021	10.50	Put	Sell	500	0.00
R209 On 04/11/2021	10.50	Put	Buy	500	0.00
R209 On 04/11/2021	10.50	Put	Sell	500	0.00
R209 On 04/11/2021	10.50	Put	Buy	500	0.00
R209 On 04/11/2021			Sell	580	0.00
R209 On 04/11/2021			Buy	580	0.00
R209 On 04/11/2021			Buy	580	0.00
R209 On 04/11/2021			Sell	580	0.00
R209 On 06/05/2021	10.60	Put	Sell	1,000	0.00
R209 On 06/05/2021	10.60	Put	Buy	1,000	0.00
R209 On 06/05/2021	10.60	Put	Buy	1,000	0.00
R209 On 06/05/2021	10.60	Put	Sell	1,000	0.00
R209 On 04/11/2021	10.50	Put	Buy	1,000	0.00
R209 On 04/11/2021	10.50	Put	Sell	1,000	0.00
R209 On 04/11/2021	10.50	Put	Buy	1,000	0.00
R209 On 04/11/2021	10.50	Put	Sell	1,000	0.00
Grand Total for Daily Detailed Turnover:				10,361	0.00