



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 : 22/04/2021

TO DATE : 22/04/2021

---

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

---

#### Govi Total Return Index

GOVI On 06/05/2021	GOVI		Sell	2	0.00
GOVI On 06/05/2021	GOVI		Buy	2	0.00
GOVI On 06/05/2021	GOVI		Buy	2	0.00
GOVI On 06/05/2021	GOVI		Sell	2	0.00
GOVI On 06/05/2021	GOVI		Buy	28	0.00
GOVI On 06/05/2021	GOVI		Sell	28	0.00
GOVI On 05/08/2021	GOVI		Sell	28	0.00
GOVI On 05/08/2021	GOVI		Buy	28	0.00
GOVI On 06/05/2021	GOVI		Buy	252	0.00
GOVI On 06/05/2021	GOVI		Sell	252	0.00
GOVI On 05/08/2021	GOVI		Sell	252	0.00
GOVI On 05/08/2021	GOVI		Buy	252	0.00
GOVI On 06/05/2021	GOVI		Sell	280	0.00

-

GOVI On 06/05/2021	GOVI	Buy	280	0.00
GOVI On 05/08/2021	GOVI	Buy	280	0.00
GOVI On 05/08/2021	GOVI	Sell	280	0.00

**I2029 Bond Future**

2029 On 06/05/2021	Bond Future	Buy	1	0.00
2029 On 06/05/2021	Bond Future	Sell	1	0.00
2029 On 06/05/2021	Bond Future	Buy	2	0.00
2029 On 06/05/2021	Bond Future	Sell	2	0.00
2029 On 06/05/2021	Bond Future	Buy	5	0.00
2029 On 06/05/2021	Bond Future	Sell	5	0.00
2029 On 06/05/2021	Bond Future	Buy	5	0.00
2029 On 06/05/2021	Bond Future	Sell	5	0.00
2029 On 06/05/2021	Bond Future	Buy	8	0.00
2029 On 06/05/2021	Bond Future	Sell	8	0.00
2029 On 06/05/2021	Bond Future	Buy	17	0.00
2029 On 06/05/2021	Bond Future	Sell	17	0.00
2029 On 06/05/2021	Bond Future	Sell	38	0.00
2029 On 06/05/2021	Bond Future	Buy	38	0.00

**I2038 Bond Future**

2038 On 05/08/2021	Bond Future	Sell	211	0.00
2038 On 05/08/2021	Bond Future	Buy	211	0.00

**New Inflation Linked Index**

IGOV On 06/05/2021	Index Future	Buy	142	0.00
IGOV On 06/05/2021	Index Future	Sell	142	0.00

**R197 Bond Future**

R197 On 06/05/2021	Bond Future	Buy	7	0.00
R197 On 06/05/2021	Bond Future	Sell	7	0.00
R197 On 06/05/2021	Bond Future	Buy	7	0.00
R197 On 06/05/2021	Bond Future	Sell	7	0.00
R197 On 06/05/2021	Bond Future	Sell	7	0.00
R197 On 06/05/2021	Bond Future	Buy	7	0.00
R197 On 05/08/2021	Bond Future	Sell	7	0.00
R197 On 05/08/2021	Bond Future	Buy	7	0.00
R197 On 05/08/2021	Bond Future	Sell	7	0.00
R197 On 05/08/2021	Bond Future	Buy	7	0.00
R197 On 05/08/2021	Bond Future	Buy	7	0.00
R197 On 05/08/2021	Bond Future	Sell	7	0.00

**R2030 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/08/2021			Sell	31	0.00
2030 On 05/08/2021			Buy	31	0.00
2030 On 05/08/2021			Sell	39	0.00
2030 On 05/08/2021			Buy	39	0.00
2030 On 05/08/2021			Sell	43	0.00
2030 On 05/08/2021			Buy	43	0.00
2030 On 05/08/2021	8.50	Call	Buy	55	0.00
2030 On 05/08/2021	8.50	Call	Sell	55	0.00
2030 On 05/08/2021	9.50	Put	Sell	56	0.00
2030 On 05/08/2021	9.50	Put	Buy	56	0.00
2030 On 05/08/2021			Sell	65	0.00
2030 On 05/08/2021			Buy	65	0.00
2030 On 05/08/2021	8.50	Call	Buy	71	0.00
2030 On 05/08/2021	8.50	Call	Sell	71	0.00
2030 On 05/08/2021	9.50	Put	Sell	71	0.00
2030 On 05/08/2021	9.50	Put	Buy	71	0.00
2030 On 05/08/2021	8.50	Call	Buy	77	0.00
2030 On 05/08/2021	8.50	Call	Sell	77	0.00
2030 On 05/08/2021	9.50	Put	Sell	77	0.00
2030 On 05/08/2021	9.50	Put	Buy	77	0.00
2030 On 05/08/2021			Sell	93	0.00
2030 On 05/08/2021			Buy	93	0.00
2030 On 05/08/2021	8.50	Call	Buy	117	0.00
2030 On 05/08/2021	8.50	Call	Sell	117	0.00
2030 On 05/08/2021	9.50	Put	Sell	118	0.00
2030 On 05/08/2021	9.50	Put	Buy	118	0.00
2030 On 05/08/2021	8.50	Call	Buy	164	0.00
2030 On 05/08/2021	8.50	Call	Sell	164	0.00
2030 On 05/08/2021	9.50	Put	Sell	165	0.00
2030 On 05/08/2021	9.50	Put	Buy	165	0.00
2030 On 05/08/2021			Sell	978	0.00
2030 On 05/08/2021			Buy	978	0.00
2030 On 05/08/2021			Sell	1,551	0.00
2030 On 05/08/2021			Buy	1,551	0.00
2030 On 05/08/2021	8.50	Call	Buy	1,745	0.00
2030 On 05/08/2021	8.50	Call	Sell	1,745	0.00
2030 On 05/08/2021	9.50	Put	Sell	1,759	0.00
2030 On 05/08/2021	9.50	Put	Buy	1,759	0.00
2030 On 06/05/2021			Sell	2,000	0.00

2030 On 06/05/2021	Bond Future			Buy	2,000	0.00
2030 On 05/08/2021	Bond Future			Buy	2,000	0.00
2030 On 05/08/2021	Bond Future			Sell	2,000	0.00
2030 On 05/08/2021	Bond Future	9.50	Put	Sell	2,754	0.00
2030 On 05/08/2021	Bond Future	9.50	Put	Buy	2,754	0.00
2030 On 05/08/2021	Bond Future	8.50	Call	Buy	2,771	0.00
2030 On 05/08/2021	Bond Future	8.50	Call	Sell	2,771	0.00
2030 On 05/08/2021	Bond Future			Buy	2,800	0.00
2030 On 05/08/2021	Bond Future			Sell	2,800	0.00
2030 On 05/08/2021	Bond Future	8.50	Call	Buy	5,000	0.00
2030 On 05/08/2021	Bond Future	8.50	Call	Sell	5,000	0.00
2030 On 05/08/2021	Bond Future	9.50	Put	Buy	5,000	0.00
2030 On 05/08/2021	Bond Future	9.50	Put	Sell	5,000	0.00

**R2035 Bond Future**

R035 On 04/11/2021	Bond Future	10.11	Call	Buy	52	0.00
R035 On 04/11/2021	Bond Future	10.11	Call	Sell	52	0.00
R035 On 04/11/2021	Bond Future	10.60	Put	Sell	52	0.00
R035 On 04/11/2021	Bond Future	10.60	Put	Buy	52	0.00
R035 On 04/11/2021	Bond Future	11.20	Put	Buy	52	0.00
R035 On 04/11/2021	Bond Future	11.20	Put	Sell	52	0.00
R035 On 04/11/2021	Bond Future	10.11	Call	Buy	298	0.00
R035 On 04/11/2021	Bond Future	10.11	Call	Sell	298	0.00
R035 On 04/11/2021	Bond Future	10.60	Put	Sell	298	0.00
R035 On 04/11/2021	Bond Future	10.60	Put	Buy	298	0.00
R035 On 04/11/2021	Bond Future	11.20	Put	Buy	298	0.00
R035 On 04/11/2021	Bond Future	11.20	Put	Sell	298	0.00
R035 On 04/11/2021	Bond Future	10.11	Call	Sell	350	0.00
R035 On 04/11/2021	Bond Future	10.11	Call	Buy	350	0.00
R035 On 04/11/2021	Bond Future	10.11	Call	Buy	350	0.00
R035 On 04/11/2021	Bond Future	10.11	Call	Sell	350	0.00
R035 On 04/11/2021	Bond Future	10.60	Put	Buy	350	0.00
R035 On 04/11/2021	Bond Future	10.60	Put	Sell	350	0.00
R035 On 04/11/2021	Bond Future	10.60	Put	Sell	350	0.00
R035 On 04/11/2021	Bond Future	10.60	Put	Buy	350	0.00
R035 On 04/11/2021	Bond Future	11.20	Put	Sell	350	0.00
R035 On 04/11/2021	Bond Future	11.20	Put	Buy	350	0.00
R035 On 04/11/2021	Bond Future	11.20	Put	Buy	350	0.00
R035 On 04/11/2021	Bond Future	11.20	Put	Sell	350	0.00

**R2048 Bond Future**

R248 On 06/05/2021	Bond Future			Buy	3,000	0.00
R248 On 06/05/2021	Bond Future			Sell	3,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 05/08/2021			Sell	3,000	0.00
R248 On 05/08/2021			Buy	3,000	0.00
<b>R209 Bond Future</b>					
R209 On 06/05/2021			Sell	8,400	0.00
R209 On 06/05/2021			Buy	8,400	0.00
R209 On 05/08/2021			Buy	8,400	0.00
R209 On 05/08/2021			Sell	8,400	0.00
<b>R214 Bond Future</b>					
R214 On 06/05/2021			Buy	500	0.00
R214 On 06/05/2021			Sell	500	0.00
R214 On 05/08/2021			Sell	500	0.00
R214 On 05/08/2021			Buy	500	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>58,145</b>	<b>0.00</b>