



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 : 14/05/2021

TO DATE : 14/05/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 05/08/2021			Sell	1,620	0.00
R186 On 05/08/2021			Buy	1,620	0.00
<b>R2030 Bond Future</b>					
2030 On 05/08/2021			Buy	69	0.00
2030 On 05/08/2021			Sell	69	0.00
2030 On 05/08/2021			Sell	69	0.00
2030 On 05/08/2021			Buy	69	0.00
<b>R2035 Bond Future</b>					
R035 On 03/02/2022	10.35	Call	Buy	190	0.00
R035 On 03/02/2022	10.35	Call	Sell	190	0.00
R035 On 03/02/2022	11.05	Put	Sell	190	0.00

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R035 On 03/02/2022	Bond Future	11.05	Put	Buy	190	0.00
R035 On 03/02/2022	Bond Future	11.88	Put	Buy	190	0.00
R035 On 03/02/2022	Bond Future	11.88	Put	Sell	190	0.00
R035 On 03/02/2022	Bond Future	10.35	Call	Buy	230	0.00
R035 On 03/02/2022	Bond Future	10.35	Call	Sell	230	0.00
R035 On 03/02/2022	Bond Future	11.05	Put	Sell	230	0.00
R035 On 03/02/2022	Bond Future	11.05	Put	Buy	230	0.00
R035 On 03/02/2022	Bond Future	11.88	Put	Buy	230	0.00
R035 On 03/02/2022	Bond Future	11.88	Put	Sell	230	0.00
R035 On 03/02/2022	Bond Future	10.35	Call	Buy	420	0.00
R035 On 03/02/2022	Bond Future	10.35	Call	Sell	420	0.00
R035 On 03/02/2022	Bond Future	11.05	Put	Sell	420	0.00
R035 On 03/02/2022	Bond Future	11.05	Put	Buy	420	0.00
R035 On 03/02/2022	Bond Future	11.88	Put	Buy	420	0.00
R035 On 03/02/2022	Bond Future	11.88	Put	Sell	420	0.00
R035 On 03/02/2022	Bond Future	10.35	Call	Buy	760	0.00
R035 On 03/02/2022	Bond Future	10.35	Call	Sell	760	0.00
R035 On 03/02/2022	Bond Future	11.05	Put	Sell	760	0.00
R035 On 03/02/2022	Bond Future	11.05	Put	Buy	760	0.00
R035 On 03/02/2022	Bond Future	11.88	Put	Buy	760	0.00
R035 On 03/02/2022	Bond Future	11.88	Put	Sell	760	0.00
R035 On 03/02/2022	Bond Future	10.35	Call	Buy	1,600	0.00
R035 On 03/02/2022	Bond Future	10.35	Call	Sell	1,600	0.00
R035 On 03/02/2022	Bond Future	10.35	Call	Buy	1,600	0.00
R035 On 03/02/2022	Bond Future	10.35	Call	Sell	1,600	0.00
R035 On 03/02/2022	Bond Future	11.05	Put	Buy	1,600	0.00
R035 On 03/02/2022	Bond Future	11.05	Put	Sell	1,600	0.00
R035 On 03/02/2022	Bond Future	11.05	Put	Buy	1,600	0.00
R035 On 03/02/2022	Bond Future	11.05	Put	Sell	1,600	0.00
R035 On 03/02/2022	Bond Future	11.88	Put	Buy	1,600	0.00
R035 On 03/02/2022	Bond Future	11.88	Put	Sell	1,600	0.00
R035 On 03/02/2022	Bond Future	11.88	Put	Sell	1,600	0.00
R035 On 03/02/2022	Bond Future	11.88	Put	Buy	1,600	0.00

**R2037 Bond Future**

2037 On 05/08/2021	Bond Future			Buy	5	0.00
2037 On 05/08/2021	Bond Future			Sell	5	0.00
2037 On 05/08/2021	Bond Future			Buy	14	0.00
2037 On 05/08/2021	Bond Future			Sell	14	0.00
2037 On 05/08/2021	Bond Future			Buy	45	0.00
2037 On 05/08/2021	Bond Future			Sell	45	0.00
2037 On 05/08/2021	Bond Future			Sell	64	0.00
2037 On 05/08/2021	Bond Future			Buy	64	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2040 Bond Future</b>					
2040 On 05/08/2021			Sell	8	0.00
2040 On 05/08/2021			Buy	8	0.00
2040 On 05/08/2021			Buy	9	0.00
2040 On 05/08/2021			Sell	9	0.00
2040 On 05/08/2021			Sell	9	0.00
2040 On 05/08/2021			Buy	9	0.00
2040 On 05/08/2021			Buy	17	0.00
2040 On 05/08/2021			Sell	17	0.00
2040 On 05/08/2021			Buy	26	0.00
2040 On 05/08/2021			Sell	26	0.00
2040 On 05/08/2021			Sell	43	0.00
2040 On 05/08/2021			Buy	43	0.00
2040 On 05/08/2021			Buy	80	0.00
2040 On 05/08/2021			Sell	80	0.00
2040 On 05/08/2021			Sell	140	0.00
2040 On 05/08/2021			Buy	140	0.00
<b>R2048 Bond Future</b>					
R248 On 05/08/2021			Buy	6	0.00
R248 On 05/08/2021			Sell	6	0.00
R248 On 05/08/2021			Buy	8	0.00
R248 On 05/08/2021			Sell	8	0.00
R248 On 05/08/2021			Buy	36	0.00
R248 On 05/08/2021			Sell	36	0.00
R248 On 05/08/2021			Buy	88	0.00
R248 On 05/08/2021			Sell	88	0.00
R248 On 05/08/2021			Buy	334	0.00
R248 On 05/08/2021			Sell	334	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>17,090</b>	<b>0.00</b>