



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 : 27/05/2021

TO DATE : 27/05/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 05/08/2021	GOVI		Sell	1	0.00
GOVI On 05/08/2021	GOVI		Buy	1	0.00
GOVI On 05/08/2021	GOVI		Buy	1	0.00
GOVI On 05/08/2021	GOVI		Sell	1	0.00
<b>I2025 Bond Future</b>					
2025 On 05/08/2021	Bond Future		Sell	3	0.00
2025 On 05/08/2021	Bond Future		Buy	3	0.00
2025 On 05/08/2021	Bond Future		Buy	3	0.00
2025 On 05/08/2021	Bond Future		Sell	3	0.00
<b>New Inflation Linked Index</b>					
IGOV On 05/08/2021	Index Future		Buy	3	0.00

-

IGOV On 05/08/2021	Index Future	Sell	3	0.00
<b>R186 Bond Future</b>				
R186 On 05/08/2021	Bond Future	Sell	20	0.00
R186 On 05/08/2021	Bond Future	Buy	20	0.00
R186 On 05/08/2021	Bond Future	Sell	25	0.00
R186 On 05/08/2021	Bond Future	Buy	25	0.00
R186 On 05/08/2021	Bond Future	Buy	45	0.00
R186 On 05/08/2021	Bond Future	Sell	45	0.00
<b>R2035 Bond Future</b>				
R035 On 05/08/2021	Bond Future	Sell	36	0.00
R035 On 05/08/2021	Bond Future	Buy	36	0.00
R035 On 05/08/2021	Bond Future	Sell	78	0.00
R035 On 05/08/2021	Bond Future	Buy	78	0.00
R035 On 05/08/2021	Bond Future	Buy	114	0.00
R035 On 05/08/2021	Bond Future	Sell	114	0.00
<b>R2037 Bond Future</b>				
2037 On 05/08/2021	Bond Future	Buy	8	0.00
2037 On 05/08/2021	Bond Future	Sell	8	0.00
2037 On 05/08/2021	Bond Future	Buy	24	0.00
2037 On 05/08/2021	Bond Future	Sell	24	0.00
2037 On 05/08/2021	Bond Future	Buy	32	0.00
2037 On 05/08/2021	Bond Future	Sell	32	0.00
2037 On 05/08/2021	Bond Future	Sell	32	0.00
2037 On 05/08/2021	Bond Future	Buy	32	0.00
<b>R2040 Bond Future</b>				
2040 On 05/08/2021	Bond Future	Sell	14	0.00
2040 On 05/08/2021	Bond Future	Buy	14	0.00
2040 On 05/08/2021	Bond Future	Sell	14	0.00
2040 On 05/08/2021	Bond Future	Buy	14	0.00
2040 On 05/08/2021	Bond Future	Sell	228	0.00
2040 On 05/08/2021	Bond Future	Buy	228	0.00
2040 On 05/08/2021	Bond Future	Buy	228	0.00
2040 On 05/08/2021	Bond Future	Sell	228	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>909</b>	<b>0.00</b>