



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 : 28/05/2021

TO DATE : 28/05/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/08/2021	GOVI		Sell	2	0.00
GOVI On 05/08/2021	GOVI		Buy	2	0.00
GOVI On 05/08/2021	GOVI		Buy	2	0.00
GOVI On 05/08/2021	GOVI		Sell	2	0.00
I2025 Bond Future					
2025 On 05/08/2021	Bond Future		Buy	3	0.00
2025 On 05/08/2021	Bond Future		Sell	3	0.00
I2029 Bond Future					
2029 On 05/08/2021	Bond Future		Buy	1	0.00
2029 On 05/08/2021	Bond Future		Sell	1	0.00
2029 On 05/08/2021	Bond Future		Buy	2	0.00

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2029 On 05/08/2021	Bond Future	Sell	2	0.00
2029 On 05/08/2021	Bond Future	Buy	5	0.00
2029 On 05/08/2021	Bond Future	Sell	5	0.00
2029 On 05/08/2021	Bond Future	Buy	5	0.00
2029 On 05/08/2021	Bond Future	Sell	5	0.00
2029 On 05/08/2021	Bond Future	Buy	8	0.00
2029 On 05/08/2021	Bond Future	Sell	8	0.00
2029 On 05/08/2021	Bond Future	Buy	21	0.00
2029 On 05/08/2021	Bond Future	Sell	21	0.00
2029 On 05/08/2021	Bond Future	Sell	42	0.00
2029 On 05/08/2021	Bond Future	Buy	42	0.00

R186 Bond Future

R186 On 05/08/2021	Bond Future	Sell	67	0.00
R186 On 05/08/2021	Bond Future	Buy	67	0.00

R2035 Bond Future

R035 On 05/08/2021	Bond Future	Sell	17	0.00
R035 On 05/08/2021	Bond Future	Buy	17	0.00

R2037 Bond Future

2037 On 05/08/2021	Bond Future	Buy	65	0.00
2037 On 05/08/2021	Bond Future	Sell	65	0.00
2037 On 05/08/2021	Bond Future	Buy	270	0.00
2037 On 05/08/2021	Bond Future	Sell	270	0.00

R2040 Bond Future

2040 On 05/08/2021	Bond Future	Sell	500	0.00
2040 On 05/08/2021	Bond Future	Buy	500	0.00

R2044 Bond Future

2044 On 05/08/2021	Bond Future	Sell	101	0.00
2044 On 05/08/2021	Bond Future	Buy	101	0.00

R2048 Bond Future

R248 On 05/08/2021	Bond Future	Buy	6	0.00
R248 On 05/08/2021	Bond Future	Sell	6	0.00
R248 On 05/08/2021	Bond Future	Sell	78	0.00
R248 On 05/08/2021	Bond Future	Buy	78	0.00
R248 On 05/08/2021	Bond Future	Buy	240	0.00
R248 On 05/08/2021	Bond Future	Sell	240	0.00

R209 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 05/08/2021	Bond Future		Sell	564	0.00
R209 On 05/08/2021	Bond Future		Buy	564	0.00
R212 Bond Future					
R212 On 05/08/2021	Bond Future		Sell	4	0.00
R212 On 05/08/2021	Bond Future		Buy	4	0.00
R212 On 05/08/2021	Bond Future		Sell	18	0.00
R212 On 05/08/2021	Bond Future		Buy	18	0.00
R212 On 05/08/2021	Bond Future		Sell	44	0.00
R212 On 05/08/2021	Bond Future		Buy	44	0.00
R212 On 05/08/2021	Bond Future		Buy	66	0.00
R212 On 05/08/2021	Bond Future		Sell	66	0.00
R212 On 05/08/2021	Bond Future		Buy	74	0.00
R212 On 05/08/2021	Bond Future		Sell	74	0.00
R214 Bond Future					
R214 On 05/08/2021	Bond Future		Sell	550	0.00
R214 On 05/08/2021	Bond Future		Buy	550	0.00
Grand Total for Daily Detailed Turnover:				2,755	0.00