



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 : 10/06/2021

TO DATE : 10/06/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/08/2021	GOVI		Buy	2	0.00
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		Sell	2	0.00
R186 Bond Future					
R186 On 05/08/2021	Bond Future		Buy	385	0.00
R186 On 05/08/2021	Bond Future		Sell	385	0.00
R2023 Bond Future					
R023 On 05/08/2021	Bond Future		Sell	18	0.00
R023 On 05/08/2021	Bond Future		Buy	18	0.00

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R2030 Bond Future

2030 On 05/08/2021	Bond Future	Buy	6	0.00
2030 On 05/08/2021	Bond Future	Sell	6	0.00
2030 On 05/08/2021	Bond Future	Sell	6	0.00
2030 On 05/08/2021	Bond Future	Buy	6	0.00

R2035 Bond Future

R035 On 05/08/2021	Bond Future	Sell	1	0.00
R035 On 05/08/2021	Bond Future	Buy	1	0.00
R035 On 05/08/2021	Bond Future	Sell	55	0.00
R035 On 05/08/2021	Bond Future	Buy	55	0.00
R035 On 05/08/2021	Bond Future	Sell	1,340	0.00
R035 On 05/08/2021	Bond Future	Buy	1,340	0.00
R035 On 05/08/2021	Bond Future	Sell	1,396	0.00
R035 On 05/08/2021	Bond Future	Buy	1,396	0.00

R2037 Bond Future

2037 On 05/05/2022	Bond Future	Buy	1,260	0.00
2037 On 05/05/2022	Bond Future	Sell	1,260	0.00

R2040 Bond Future

2040 On 05/08/2021	Bond Future	Sell	5	0.00
2040 On 05/08/2021	Bond Future	Buy	5	0.00
2040 On 05/08/2021	Bond Future	Sell	405	0.00
2040 On 05/08/2021	Bond Future	Buy	405	0.00

Grand Total for Daily Detailed Turnover:**4,881 0.00**