



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 : 14/06/2021

TO DATE : 14/06/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/08/2021	GOVI		Buy	1	0.00
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		Sell	1	0.00
R186 Bond Future					
R186 On 05/08/2021	Bond Future		Sell	92	0.00
R186 On 05/08/2021	Bond Future		Buy	92	0.00
R2023 Bond Future					
R023 On 05/08/2021	Bond Future		Sell	130	0.00
R023 On 05/08/2021	Bond Future		Buy	130	0.00

—

R2030 Bond Future

2030 On 05/08/2021	Bond Future	Sell	2	0.00
2030 On 05/08/2021	Bond Future	Buy	2	0.00
2030 On 05/08/2021	Bond Future	Buy	2	0.00
2030 On 05/08/2021	Bond Future	Sell	2	0.00
2030 On 05/08/2021	Bond Future	Buy	2	0.00
2030 On 05/08/2021	Bond Future	Sell	2	0.00
2030 On 05/08/2021	Bond Future	Sell	2	0.00
2030 On 05/08/2021	Bond Future	Buy	2	0.00
2030 On 05/08/2021	Bond Future	Buy	53	0.00
2030 On 05/08/2021	Bond Future	Sell	53	0.00

R2032 Bond Future

2032 On 05/08/2021	Bond Future	Sell	6	0.00
2032 On 05/08/2021	Bond Future	Buy	6	0.00
2032 On 05/08/2021	Bond Future	Buy	6	0.00
2032 On 05/08/2021	Bond Future	Sell	6	0.00
2032 On 05/08/2021	Bond Future	Sell	6	0.00
2032 On 05/08/2021	Bond Future	Buy	6	0.00
2032 On 05/08/2021	Bond Future	Sell	6	0.00
2032 On 05/08/2021	Bond Future	Buy	6	0.00
2032 On 05/08/2021	Bond Future	Buy	127	0.00
2032 On 05/08/2021	Bond Future	Sell	127	0.00

R2035 Bond Future

R035 On 05/08/2021	Bond Future	Sell	8	0.00
R035 On 05/08/2021	Bond Future	Buy	8	0.00
R035 On 05/08/2021	Bond Future	Buy	34	0.00
R035 On 05/08/2021	Bond Future	Sell	34	0.00
R035 On 05/08/2021	Bond Future	Sell	34	0.00
R035 On 05/08/2021	Bond Future	Buy	34	0.00
R035 On 05/08/2021	Bond Future	Buy	34	0.00
R035 On 05/08/2021	Bond Future	Sell	34	0.00

R2037 Bond Future

2037 On 05/08/2021	Bond Future	Buy	9	0.00
2037 On 05/08/2021	Bond Future	Sell	9	0.00
2037 On 05/08/2021	Bond Future	Buy	18	0.00
2037 On 05/08/2021	Bond Future	Sell	18	0.00
2037 On 05/08/2021	Bond Future	Sell	18	0.00
2037 On 05/08/2021	Bond Future	Buy	18	0.00
2037 On 05/08/2021	Bond Future	Buy	26	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 05/08/2021			Sell	26	0.00
2037 On 05/08/2021			Buy	27	0.00
2037 On 05/08/2021			Sell	27	0.00
2037 On 05/08/2021			Sell	47	0.00
2037 On 05/08/2021			Buy	47	0.00
2037 On 05/08/2021			Buy	47	0.00
2037 On 05/08/2021			Sell	47	0.00
2037 On 05/08/2021			Buy	60	0.00
2037 On 05/08/2021			Sell	60	0.00
2037 On 05/08/2021			Buy	100	0.00
2037 On 05/08/2021			Sell	100	0.00
2037 On 05/08/2021			Sell	100	0.00
2037 On 05/08/2021			Buy	100	0.00
2037 On 05/08/2021			Buy	233	0.00
2037 On 05/08/2021			Sell	233	0.00
2037 On 05/08/2021			Buy	350	0.00
2037 On 05/08/2021			Sell	350	0.00
2037 On 05/08/2021			Sell	350	0.00
2037 On 05/08/2021			Buy	350	0.00
2037 On 05/08/2021			Buy	637	0.00
2037 On 05/08/2021			Sell	637	0.00
2037 On 05/08/2021			Sell	759	0.00
2037 On 05/08/2021			Buy	759	0.00
2037 On 05/05/2022			Sell	1,260	0.00
2037 On 05/05/2022			Buy	1,260	0.00
R2040 Bond Future					
2040 On 05/08/2021			Buy	66	0.00
2040 On 05/08/2021			Sell	66	0.00
R2044 Bond Future					
2044 On 05/08/2021			Buy	306	0.00
2044 On 05/08/2021			Sell	306	0.00
2044 On 05/08/2021			Buy	380	0.00
2044 On 05/08/2021			Sell	380	0.00
2044 On 05/08/2021			Buy	380	0.00
2044 On 05/08/2021			Sell	380	0.00

R2048 Bond Future

R248 On 05/08/2021	Bond Future		Sell	8	0.00
R248 On 05/08/2021	Bond Future		Buy	8	0.00
R248 On 05/08/2021	Bond Future		Sell	8	0.00
R248 On 05/08/2021	Bond Future		Buy	8	0.00
R248 On 05/08/2021	Bond Future		Sell	8	0.00
R248 On 05/08/2021	Bond Future		Buy	8	0.00
R248 On 05/08/2021	Bond Future		Buy	8	0.00
R248 On 05/08/2021	Bond Future		Sell	8	0.00

R209 Bond Future

R209 On 04/11/2021	Bond Future		Sell	5	0.00	
R209 On 04/11/2021	Bond Future		Buy	5	0.00	
R209 On 04/11/2021	Bond Future		Sell	5	0.00	
R209 On 04/11/2021	Bond Future		Buy	5	0.00	
R209 On 04/11/2021	Bond Future		Sell	5	0.00	
R209 On 04/11/2021	Bond Future		Buy	5	0.00	
R209 On 04/11/2021	Bond Future		Buy	10	0.00	
R209 On 04/11/2021	Bond Future		Sell	10	0.00	
R209 On 04/11/2021	Bond Future		Buy	10	0.00	
R209 On 04/11/2021	Bond Future		Sell	10	0.00	
R209 On 04/11/2021	Bond Future		Sell	10	0.00	
R209 On 04/11/2021	Bond Future		Buy	10	0.00	
R209 On 04/11/2021	Bond Future		Sell	25	0.00	
R209 On 04/11/2021	Bond Future		Buy	25	0.00	
R209 On 04/11/2021	Bond Future	10.00	Put	Sell	25	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Buy	25	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Sell	25	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Buy	25	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	25	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	25	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	25	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	25	0.00
R209 On 04/11/2021	Bond Future			Sell	35	0.00
R209 On 04/11/2021	Bond Future			Buy	35	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Sell	50	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Buy	50	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Sell	50	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Buy	50	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	50	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	50	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	50	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Sell	75	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Buy	75	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Sell	75	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Buy	75	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	75	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	75	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	75	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	75	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Sell	100	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Buy	100	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Sell	100	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Buy	100	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	100	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	100	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	100	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	100	0.00
R209 On 04/11/2021	Bond Future			Sell	165	0.00
R209 On 04/11/2021	Bond Future			Buy	165	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Sell	200	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Buy	200	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	200	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	200	0.00
R209 On 04/11/2021	Bond Future			Sell	250	0.00
R209 On 04/11/2021	Bond Future			Buy	250	0.00
R209 On 04/11/2021	Bond Future			Sell	250	0.00
R209 On 04/11/2021	Bond Future			Buy	250	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Sell	250	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Buy	250	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	250	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	250	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Sell	1,250	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Buy	1,250	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	1,250	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	1,250	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Sell	2,000	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Buy	2,000	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Buy	2,000	0.00
R209 On 04/11/2021	Bond Future	10.00	Put	Sell	2,000	0.00

