



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 : 07/07/2021

TO DATE : 07/07/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/08/2021	GOVI		Sell	3	0.00
GOVI On 05/08/2021	GOVI		Buy	3	0.00
I2025 Bond Future					
2025 On 05/08/2021	Bond Future		Buy	18	0.00
2025 On 05/08/2021	Bond Future		Sell	18	0.00
2025 On 05/08/2021	Bond Future		Buy	32	0.00
2025 On 05/08/2021	Bond Future		Sell	32	0.00
2025 On 05/08/2021	Bond Future		Buy	62	0.00
2025 On 05/08/2021	Bond Future		Sell	62	0.00
2025 On 05/08/2021	Bond Future		Buy	63	0.00
2025 On 05/08/2021	Bond Future		Sell	63	0.00
2025 On 05/08/2021	Bond Future		Sell	63	0.00

2025 On 05/08/2021	Bond Future	Buy	63	0.00
2025 On 05/08/2021	Bond Future	Sell	112	0.00
2025 On 05/08/2021	Bond Future	Buy	112	0.00

I2029 Bond Future

2029 On 05/08/2021	Bond Future	Buy	25	0.00
2029 On 05/08/2021	Bond Future	Sell	25	0.00
2029 On 05/08/2021	Bond Future	Sell	25	0.00
2029 On 05/08/2021	Bond Future	Buy	25	0.00

R186 Bond Future

R186 On 05/08/2021	Bond Future	Sell	5	0.00
R186 On 05/08/2021	Bond Future	Buy	5	0.00
R186 On 05/08/2021	Bond Future	Sell	10	0.00
R186 On 05/08/2021	Bond Future	Buy	10	0.00
R186 On 05/08/2021	Bond Future	Buy	10	0.00
R186 On 05/08/2021	Bond Future	Sell	10	0.00
R186 On 05/08/2021	Bond Future	Sell	14	0.00
R186 On 05/08/2021	Bond Future	Buy	14	0.00
R186 On 05/08/2021	Bond Future	Sell	45	0.00
R186 On 05/08/2021	Bond Future	Buy	45	0.00
R186 On 05/08/2021	Bond Future	Sell	47	0.00
R186 On 05/08/2021	Bond Future	Buy	47	0.00
R186 On 05/08/2021	Bond Future	Sell	60	0.00
R186 On 05/08/2021	Bond Future	Buy	60	0.00
R186 On 05/08/2021	Bond Future	Sell	98	0.00
R186 On 05/08/2021	Bond Future	Buy	98	0.00
R186 On 05/08/2021	Bond Future	Sell	114	0.00
R186 On 05/08/2021	Bond Future	Buy	114	0.00
R186 On 05/08/2021	Bond Future	Sell	157	0.00
R186 On 05/08/2021	Bond Future	Buy	157	0.00
R186 On 05/08/2021	Bond Future	Buy	226	0.00
R186 On 05/08/2021	Bond Future	Sell	226	0.00

R197 Bond Future

R197 On 05/08/2021	Bond Future	Sell	3	0.00
R197 On 05/08/2021	Bond Future	Buy	3	0.00
R197 On 05/08/2021	Bond Future	Sell	7	0.00
R197 On 05/08/2021	Bond Future	Buy	7	0.00
R197 On 05/08/2021	Bond Future	Sell	10	0.00
R197 On 05/08/2021	Bond Future	Buy	10	0.00

R2030 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/08/2021			Sell	1	0.00
2030 On 05/08/2021			Buy	1	0.00
2030 On 05/08/2021			Sell	3	0.00
2030 On 05/08/2021			Buy	3	0.00
2030 On 05/08/2021			Sell	15	0.00
2030 On 05/08/2021			Buy	15	0.00
2030 On 05/08/2021			Sell	16	0.00
2030 On 05/08/2021			Buy	16	0.00
2030 On 05/08/2021			Sell	19	0.00
2030 On 05/08/2021			Buy	19	0.00
2030 On 05/08/2021			Sell	35	0.00
2030 On 05/08/2021			Buy	35	0.00
2030 On 05/08/2021			Sell	50	0.00
2030 On 05/08/2021			Buy	50	0.00
2030 On 05/08/2021			Sell	58	0.00
2030 On 05/08/2021			Buy	58	0.00
2030 On 05/08/2021			Sell	125	0.00
2030 On 05/08/2021			Buy	125	0.00
2030 On 05/08/2021			Sell	136	0.00
2030 On 05/08/2021			Buy	136	0.00
2030 On 05/08/2021			Sell	187	0.00
2030 On 05/08/2021			Buy	187	0.00
2030 On 05/08/2021			Sell	201	0.00
2030 On 05/08/2021			Buy	201	0.00
2030 On 05/08/2021			Sell	323	0.00
2030 On 05/08/2021			Buy	323	0.00
2030 On 05/08/2021			Sell	403	0.00
2030 On 05/08/2021			Buy	403	0.00
2030 On 05/08/2021			Sell	487	0.00
2030 On 05/08/2021			Buy	487	0.00
2030 On 05/08/2021			Buy	759	0.00
2030 On 05/08/2021			Sell	759	0.00
2030 On 05/08/2021			Buy	1,300	0.00
2030 On 05/08/2021			Sell	1,300	0.00
2030 On 05/08/2021			Buy	1,300	0.00
2030 On 05/08/2021			Sell	1,300	0.00
R2032 Bond Future					
2032 On 05/08/2021			Sell	1	0.00

2032 On 05/08/2021	Bond Future	Buy	1	0.00
2032 On 05/08/2021	Bond Future	Sell	2	0.00
2032 On 05/08/2021	Bond Future	Buy	2	0.00
2032 On 05/08/2021	Bond Future	Buy	9	0.00
2032 On 05/08/2021	Bond Future	Sell	9	0.00
2032 On 05/08/2021	Bond Future	Sell	14	0.00
2032 On 05/08/2021	Bond Future	Buy	14	0.00
2032 On 05/08/2021	Bond Future	Sell	15	0.00
2032 On 05/08/2021	Bond Future	Buy	15	0.00
2032 On 05/08/2021	Bond Future	Sell	34	0.00
2032 On 05/08/2021	Bond Future	Buy	34	0.00
2032 On 05/08/2021	Bond Future	Sell	50	0.00
2032 On 05/08/2021	Bond Future	Buy	50	0.00
2032 On 05/08/2021	Bond Future	Sell	58	0.00
2032 On 05/08/2021	Bond Future	Buy	58	0.00
2032 On 05/08/2021	Bond Future	Sell	124	0.00
2032 On 05/08/2021	Bond Future	Buy	124	0.00
2032 On 05/08/2021	Bond Future	Sell	186	0.00
2032 On 05/08/2021	Bond Future	Buy	186	0.00
2032 On 05/08/2021	Bond Future	Sell	275	0.00
2032 On 05/08/2021	Bond Future	Buy	275	0.00
2032 On 05/08/2021	Bond Future	Sell	321	0.00
2032 On 05/08/2021	Bond Future	Buy	321	0.00
2032 On 05/08/2021	Bond Future	Buy	327	0.00
2032 On 05/08/2021	Bond Future	Sell	327	0.00
2032 On 05/08/2021	Bond Future	Sell	485	0.00
2032 On 05/08/2021	Bond Future	Buy	485	0.00
2032 On 05/08/2021	Bond Future	Buy	611	0.00
2032 On 05/08/2021	Bond Future	Sell	611	0.00
2032 On 05/08/2021	Bond Future	Buy	1,290	0.00
2032 On 05/08/2021	Bond Future	Sell	1,290	0.00
2032 On 05/08/2021	Bond Future	Buy	1,290	0.00
2032 On 05/08/2021	Bond Future	Sell	1,290	0.00

R2035 Bond Future

R035 On 05/08/2021	Bond Future	Sell	12	0.00
R035 On 05/08/2021	Bond Future	Buy	12	0.00
R035 On 05/08/2021	Bond Future	Sell	12	0.00
R035 On 05/08/2021	Bond Future	Buy	12	0.00
R035 On 05/08/2021	Bond Future	Sell	24	0.00
R035 On 05/08/2021	Bond Future	Buy	24	0.00
R035 On 05/08/2021	Bond Future	Sell	30	0.00
R035 On 05/08/2021	Bond Future	Buy	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 05/08/2021			Buy	74	0.00
R035 On 05/08/2021			Sell	74	0.00
R035 On 05/08/2021			Buy	252	0.00
R035 On 05/08/2021			Sell	252	0.00
R035 On 05/08/2021			Buy	254	0.00
R035 On 05/08/2021			Sell	254	0.00
R035 On 05/08/2021			Sell	580	0.00
R035 On 05/08/2021			Buy	580	0.00
R2037 Bond Future					
2037 On 05/08/2021			Sell	16	0.00
2037 On 05/08/2021			Buy	16	0.00
2037 On 05/08/2021			Sell	19	0.00
2037 On 05/08/2021			Buy	19	0.00
2037 On 05/08/2021			Sell	26	0.00
2037 On 05/08/2021			Buy	26	0.00
2037 On 05/08/2021			Sell	35	0.00
2037 On 05/08/2021			Buy	35	0.00
2037 On 05/08/2021			Buy	96	0.00
2037 On 05/08/2021			Sell	96	0.00
R2040 Bond Future					
2040 On 05/08/2021			Sell	10	0.00
2040 On 05/08/2021			Buy	10	0.00
2040 On 05/08/2021			Sell	14	0.00
2040 On 05/08/2021			Buy	14	0.00
2040 On 05/08/2021			Sell	15	0.00
2040 On 05/08/2021			Buy	15	0.00
2040 On 05/08/2021			Sell	32	0.00
2040 On 05/08/2021			Buy	32	0.00
2040 On 05/08/2021			Sell	71	0.00
2040 On 05/08/2021			Buy	71	0.00
R2044 Bond Future					
2044 On 05/08/2021			Buy	27	0.00
2044 On 05/08/2021			Sell	27	0.00
2044 On 05/08/2021			Buy	27	0.00
2044 On 05/08/2021			Sell	27	0.00

R209 Bond Future

R209 On 05/08/2021	Bond Future	Buy	20	0.00
R209 On 05/08/2021	Bond Future	Sell	20	0.00
R209 On 05/08/2021	Bond Future	Sell	42	0.00
R209 On 05/08/2021	Bond Future	Buy	42	0.00
R209 On 05/08/2021	Bond Future	Buy	42	0.00
R209 On 05/08/2021	Bond Future	Sell	42	0.00
R209 On 05/08/2021	Bond Future	Buy	88	0.00
R209 On 05/08/2021	Bond Future	Sell	88	0.00
R209 On 05/08/2021	Bond Future	Buy	88	0.00
R209 On 05/08/2021	Bond Future	Sell	88	0.00

Grand Total for Daily Detailed Turnover:**13,625****0.00**