



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 : 20/08/2021

TO DATE : 20/08/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2046 Bond Future					
2046 On 04/11/2021	Bond Future		Buy	2,672	0.00
2046 On 04/11/2021	Bond Future		Sell	2,672	0.00
I2050 Bond Future					
2050 On 04/11/2021	Bond Future		Sell	2,590	0.00
2050 On 04/11/2021	Bond Future		Buy	2,590	0.00
2050 On 04/11/2021	Bond Future		Buy	2,590	0.00
2050 On 04/11/2021	Bond Future		Sell	2,590	0.00
R186 Bond Future					
R186 On 04/11/2021	Bond Future		Sell	15	0.00
R186 On 04/11/2021	Bond Future		Buy	15	0.00
R186 On 04/11/2021	Bond Future		Sell	37	0.00

-

R186 On 04/11/2021	Bond Future		Buy	37	0.00
R186 On 04/11/2021	Bond Future		Buy	37	0.00
R186 On 04/11/2021	Bond Future		Sell	37	0.00
R186 On 04/11/2021	Bond Future		Sell	43	0.00
R186 On 04/11/2021	Bond Future		Buy	43	0.00
R186 On 04/11/2021	Bond Future		Sell	72	0.00
R186 On 04/11/2021	Bond Future		Buy	72	0.00
R186 On 04/11/2021	Bond Future		Sell	84	0.00
R186 On 04/11/2021	Bond Future		Buy	84	0.00
R186 On 04/11/2021	Bond Future		Sell	91	0.00
R186 On 04/11/2021	Bond Future		Buy	91	0.00
R186 On 04/11/2021	Bond Future		Sell	305	0.00
R186 On 04/11/2021	Bond Future		Buy	305	0.00

R202 Bond Future

R202 On 04/11/2021	Bond Future		Sell	85	0.00
R202 On 04/11/2021	Bond Future		Buy	85	0.00
R202 On 04/11/2021	Bond Future		Sell	85	0.00
R202 On 04/11/2021	Bond Future		Buy	85	0.00
R202 On 04/08/2022	Bond Future		Sell	85	0.00
R202 On 04/08/2022	Bond Future		Buy	85	0.00
R202 On 04/08/2022	Bond Future		Buy	85	0.00
R202 On 04/08/2022	Bond Future		Sell	85	0.00

R2032 Bond Future

2032 On 04/11/2021	Bond Future		Sell	251	0.00
2032 On 04/11/2021	Bond Future		Buy	251	0.00
2032 On 04/11/2021	Bond Future		Buy	251	0.00
2032 On 04/11/2021	Bond Future		Sell	251	0.00

R2035 Bond Future

R035 On 03/02/2022	Bond Future	9.92	Call	Buy	16	0.00
R035 On 03/02/2022	Bond Future	9.92	Call	Sell	16	0.00
R035 On 03/02/2022	Bond Future	9.92	Call	Buy	16	0.00
R035 On 03/02/2022	Bond Future	9.92	Call	Sell	16	0.00
R035 On 03/02/2022	Bond Future	10.61	Put	Sell	16	0.00
R035 On 03/02/2022	Bond Future	10.61	Put	Buy	16	0.00
R035 On 03/02/2022	Bond Future	10.61	Put	Sell	16	0.00
R035 On 03/02/2022	Bond Future	10.61	Put	Buy	16	0.00
R035 On 03/02/2022	Bond Future	11.11	Put	Buy	16	0.00
R035 On 03/02/2022	Bond Future	11.11	Put	Sell	16	0.00
R035 On 03/02/2022	Bond Future	11.11	Put	Buy	16	0.00
R035 On 03/02/2022	Bond Future	11.11	Put	Sell	16	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R035 On 03/02/2022	Bond Future	9.92	Call	Buy	20	0.00
R035 On 03/02/2022	Bond Future	9.92	Call	Sell	20	0.00
R035 On 03/02/2022	Bond Future	10.61	Put	Sell	20	0.00
R035 On 03/02/2022	Bond Future	10.61	Put	Buy	20	0.00
R035 On 03/02/2022	Bond Future	11.11	Put	Buy	20	0.00
R035 On 03/02/2022	Bond Future	11.11	Put	Sell	20	0.00
R035 On 04/11/2021	Bond Future			Sell	2,854	0.00
R035 On 04/11/2021	Bond Future			Buy	2,854	0.00
R2037 Bond Future						
2037 On 04/11/2021	Bond Future			Sell	15	0.00
2037 On 04/11/2021	Bond Future			Buy	15	0.00
2037 On 04/11/2021	Bond Future			Sell	17	0.00
2037 On 04/11/2021	Bond Future			Buy	17	0.00
2037 On 04/11/2021	Bond Future			Sell	39	0.00
2037 On 04/11/2021	Bond Future			Buy	39	0.00
2037 On 04/11/2021	Bond Future			Sell	71	0.00
2037 On 04/11/2021	Bond Future			Buy	71	0.00
2037 On 04/11/2021	Bond Future			Buy	142	0.00
2037 On 04/11/2021	Bond Future			Sell	142	0.00
2037 On 04/11/2021	Bond Future			Sell	184	0.00
2037 On 04/11/2021	Bond Future			Buy	184	0.00
2037 On 04/11/2021	Bond Future			Buy	184	0.00
2037 On 04/11/2021	Bond Future			Sell	184	0.00
2037 On 04/11/2021	Bond Future			Buy	5,544	0.00
2037 On 04/11/2021	Bond Future			Sell	5,544	0.00
R2040 Bond Future						
2040 On 04/11/2021	Bond Future			Buy	269	0.00
2040 On 04/11/2021	Bond Future			Sell	269	0.00
2040 On 04/11/2021	Bond Future			Buy	269	0.00
2040 On 04/11/2021	Bond Future			Sell	269	0.00
2040 On 04/11/2021	Bond Future			Sell	4,406	0.00
2040 On 04/11/2021	Bond Future			Buy	4,406	0.00
Grand Total for Daily Detailed Turnover:					23,528	0.00