



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 : 26/08/2021

TO DATE : 26/08/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2046 Bond Future					
2046 On 04/11/2021	Bond Future		Sell	85	0.00
2046 On 04/11/2021	Bond Future		Buy	85	0.00
R2023 Bond Future					
R023 On 04/11/2021	Bond Future		Buy	140	0.00
R023 On 04/11/2021	Bond Future		Sell	140	0.00
R2040 Bond Future					
2040 On 04/11/2021	Bond Future		Sell	20	0.00
2040 On 04/11/2021	Bond Future		Buy	20	0.00
2040 On 04/11/2021	Bond Future		Sell	20	0.00
2040 On 04/11/2021	Bond Future		Buy	20	0.00

-

R2044 Bond Future

2044 On 04/11/2021	Bond Future		Buy		21	0.00
2044 On 04/11/2021	Bond Future		Sell		21	0.00
2044 On 04/11/2021	Bond Future		Sell		21	0.00
2044 On 04/11/2021	Bond Future		Buy		21	0.00

R209 Bond Future

R209 On 04/11/2021	Bond Future	10.25	Put	Sell	25	0.00
R209 On 04/11/2021	Bond Future	10.25	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	10.25	Put	Sell	50	0.00
R209 On 04/11/2021	Bond Future	10.25	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	10.25	Put	Sell	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	75	0.00
R209 On 04/11/2021	Bond Future	10.25	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	10.50	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	10.25	Put	Sell	125	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	125	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	125	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	125	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	750	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	750	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	750	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	750	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	825	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	825	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	825	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	825	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	2,000	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	2,000	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	2,000	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	2,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	2,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	2,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	2,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	2,000	0.00
R213 Bond Future						
R213 On 04/11/2021	Bond Future			Sell	17	0.00
R213 On 04/11/2021	Bond Future			Buy	17	0.00
R213 On 04/11/2021	Bond Future			Sell	70	0.00
R213 On 04/11/2021	Bond Future			Buy	70	0.00
R213 On 04/11/2021	Bond Future			Sell	124	0.00
R213 On 04/11/2021	Bond Future			Buy	124	0.00
R213 On 04/11/2021	Bond Future			Sell	211	0.00
R213 On 04/11/2021	Bond Future			Buy	211	0.00
R214 Bond Future						
R214 On 04/11/2021	Bond Future			Sell	45	0.00
R214 On 04/11/2021	Bond Future			Buy	45	0.00
R214 On 04/11/2021	Bond Future			Sell	45	0.00
R214 On 04/11/2021	Bond Future			Buy	45	0.00
R214 On 04/11/2021	Bond Future			Sell	800	0.00
R214 On 04/11/2021	Bond Future			Buy	800	0.00
Grand Total for Daily Detailed Turnover:					13,694	0.00