



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 : 01/09/2021

TO DATE : 01/09/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 04/11/2021	Bond Future		Sell	57	0.00
R186 On 04/11/2021	Bond Future		Buy	57	0.00
R186 On 04/11/2021	Bond Future		Sell	1,123	0.00
R186 On 04/11/2021	Bond Future		Buy	1,123	0.00
R186 On 04/11/2021	Bond Future		Sell	1,180	0.00
R186 On 04/11/2021	Bond Future		Buy	1,180	0.00
R2030 Bond Future					
2030 On 04/11/2021	Bond Future		Sell	49	0.00
2030 On 04/11/2021	Bond Future		Buy	49	0.00
2030 On 04/11/2021	Bond Future		Sell	56	0.00
2030 On 04/11/2021	Bond Future		Buy	56	0.00
2030 On 04/11/2021	Bond Future		Sell	70	0.00

—

—

2030 On 04/11/2021	Bond Future	Buy	70	0.00
2030 On 04/11/2021	Bond Future	Sell	175	0.00
2030 On 04/11/2021	Bond Future	Buy	175	0.00
R2040 Bond Future				
2040 On 04/11/2021	Bond Future	Buy	9	0.00
2040 On 04/11/2021	Bond Future	Sell	9	0.00
2040 On 04/11/2021	Bond Future	Sell	13	0.00
2040 On 04/11/2021	Bond Future	Buy	13	0.00
2040 On 04/11/2021	Bond Future	Buy	15	0.00
2040 On 04/11/2021	Bond Future	Sell	15	0.00
2040 On 04/11/2021	Bond Future	Sell	27	0.00
2040 On 04/11/2021	Bond Future	Buy	27	0.00
2040 On 04/11/2021	Bond Future	Buy	27	0.00
2040 On 04/11/2021	Bond Future	Sell	27	0.00
2040 On 04/11/2021	Bond Future	Buy	64	0.00
2040 On 04/11/2021	Bond Future	Sell	64	0.00
R213 Bond Future				
R213 On 04/11/2021	Bond Future	Sell	29	0.00
R213 On 04/11/2021	Bond Future	Buy	29	0.00
R213 On 04/11/2021	Bond Future	Sell	37	0.00
R213 On 04/11/2021	Bond Future	Buy	37	0.00
R213 On 04/11/2021	Bond Future	Sell	66	0.00
R213 On 04/11/2021	Bond Future	Buy	66	0.00
R214 Bond Future				
R214 On 04/11/2021	Bond Future	Sell	41	0.00
R214 On 04/11/2021	Bond Future	Buy	41	0.00
Grand Total for Daily Detailed Turnover:			3,038	0.00