



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 : 13/01/2021

TO DATE : 13/01/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 04/02/2021	Bond Future		Buy	18	0.00
2025 On 04/02/2021	Bond Future		Sell	18	0.00
2025 On 04/02/2021	Bond Future		Sell	18	0.00
2025 On 04/02/2021	Bond Future		Buy	18	0.00
R197 Bond Future					
R197 On 04/02/2021	Bond Future		Sell	1	0.00
R197 On 04/02/2021	Bond Future		Buy	1	0.00
R197 On 04/02/2021	Bond Future		Sell	3	0.00
R197 On 04/02/2021	Bond Future		Buy	3	0.00
R197 On 04/02/2021	Bond Future		Sell	4	0.00
R197 On 04/02/2021	Bond Future		Buy	4	0.00
R197 On 04/02/2021	Bond Future		Sell	5	0.00

-

R197 On 04/02/2021	Bond Future	Buy	5	0.00
R197 On 04/02/2021	Bond Future	Sell	19	0.00
R197 On 04/02/2021	Bond Future	Buy	19	0.00
R197 On 04/02/2021	Bond Future	Buy	32	0.00
R197 On 04/02/2021	Bond Future	Sell	32	0.00

R2023 Bond Future

R023 On 04/02/2021	Bond Future	Buy	1,000	0.00
R023 On 04/02/2021	Bond Future	Sell	1,000	0.00

R2030 Bond Future

2030 On 04/02/2021	Bond Future	Buy	3,640	0.00
2030 On 04/02/2021	Bond Future	Sell	3,640	0.00

R2032 Bond Future

2032 On 04/02/2021	Bond Future	Buy	160	0.00
2032 On 04/02/2021	Bond Future	Sell	160	0.00
2032 On 04/02/2021	Bond Future	Sell	2,000	0.00
2032 On 04/02/2021	Bond Future	Buy	2,000	0.00

R2035 Bond Future

R035 On 04/02/2021	Bond Future	Buy	13	0.00
R035 On 04/02/2021	Bond Future	Sell	13	0.00
R035 On 04/02/2021	Bond Future	Buy	150	0.00
R035 On 04/02/2021	Bond Future	Sell	150	0.00
R035 On 04/02/2021	Bond Future	Sell	150	0.00
R035 On 04/02/2021	Bond Future	Buy	150	0.00

R2037 Bond Future

2037 On 04/02/2021	Bond Future	Buy	150	0.00
2037 On 04/02/2021	Bond Future	Sell	150	0.00
2037 On 04/02/2021	Bond Future	Buy	1,375	0.00
2037 On 04/02/2021	Bond Future	Sell	1,375	0.00
2037 On 04/02/2021	Bond Future	Sell	1,375	0.00
2037 On 04/02/2021	Bond Future	Buy	1,375	0.00
2037 On 04/02/2021	Bond Future	Buy	2,200	0.00
2037 On 04/02/2021	Bond Future	Sell	2,200	0.00
2037 On 04/02/2021	Bond Future	Sell	2,200	0.00
2037 On 04/02/2021	Bond Future	Buy	2,200	0.00

R2040 Bond Future

2040 On 04/02/2021	Bond Future	Sell	9	0.00
2040 On 04/02/2021	Bond Future	Buy	9	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 04/02/2021	Bond Future		Sell	9	0.00
2040 On 04/02/2021	Bond Future		Buy	9	0.00
2040 On 04/02/2021	Bond Future		Sell	10	0.00
2040 On 04/02/2021	Bond Future		Buy	10	0.00
2040 On 04/02/2021	Bond Future		Sell	79	0.00
2040 On 04/02/2021	Bond Future		Buy	79	0.00
2040 On 04/02/2021	Bond Future		Sell	117	0.00
2040 On 04/02/2021	Bond Future		Buy	117	0.00
2040 On 04/02/2021	Bond Future		Sell	224	0.00
2040 On 04/02/2021	Bond Future		Buy	224	0.00
2040 On 04/02/2021	Bond Future		Buy	224	0.00
2040 On 04/02/2021	Bond Future		Sell	224	0.00
2040 On 04/02/2021	Bond Future		Buy	224	0.00
2040 On 04/02/2021	Bond Future		Sell	224	0.00
2040 On 04/02/2021	Bond Future		Buy	224	0.00
2040 On 04/02/2021	Bond Future		Sell	224	0.00
R2048 Bond Future					
R248 On 04/02/2021	Bond Future		Buy	1,750	0.00
R248 On 04/02/2021	Bond Future		Sell	1,750	0.00
Grand Total for Daily Detailed Turnover:				17,383	0.00