



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 : 08/03/2021

TO DATE : 08/03/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

Govi Total Return Index

GOVI On 06/05/2021	GOVI		Buy	1	0.00
GOVI On 06/05/2021	GOVI		Sell	1	0.00
GOVI On 06/05/2021	GOVI		Sell	1	0.00
GOVI On 06/05/2021	GOVI		Buy	1	0.00
GOVI On 06/05/2021	GOVI		Buy	1	0.00
GOVI On 06/05/2021	GOVI		Sell	1	0.00

R186 Bond Future

R186 On 06/05/2021	Bond Future		Sell	32	0.00
R186 On 06/05/2021	Bond Future		Buy	32	0.00
R186 On 06/05/2021	Bond Future		Sell	71	0.00
R186 On 06/05/2021	Bond Future		Buy	71	0.00
R186 On 06/05/2021	Bond Future		Buy	103	0.00

-

R186 On 06/05/2021	Bond Future	Sell	103	0.00
R2035 Bond Future				
R035 On 06/05/2021	Bond Future	Sell	18	0.00
R035 On 06/05/2021	Bond Future	Buy	18	0.00
R035 On 06/05/2021	Bond Future	Sell	50	0.00
R035 On 06/05/2021	Bond Future	Buy	50	0.00
R035 On 06/05/2021	Bond Future	Sell	150	0.00
R035 On 06/05/2021	Bond Future	Buy	150	0.00
R035 On 06/05/2021	Bond Future	Buy	218	0.00
R035 On 06/05/2021	Bond Future	Sell	218	0.00
R2044 Bond Future				
2044 On 06/05/2021	Bond Future	Sell	11	0.00
2044 On 06/05/2021	Bond Future	Buy	11	0.00
2044 On 06/05/2021	Bond Future	Sell	11	0.00
2044 On 06/05/2021	Bond Future	Buy	11	0.00
R209 Bond Future				
R209 On 06/05/2021	Bond Future	Sell	13	0.00
R209 On 06/05/2021	Bond Future	Buy	13	0.00
R209 On 06/05/2021	Bond Future	Sell	13	0.00
R209 On 06/05/2021	Bond Future	Buy	13	0.00
R213 Bond Future				
R213 On 06/05/2021	Bond Future	Buy	29	0.00
R213 On 06/05/2021	Bond Future	Sell	29	0.00
R213 On 06/05/2021	Bond Future	Buy	133	0.00
R213 On 06/05/2021	Bond Future	Sell	133	0.00
R213 On 06/05/2021	Bond Future	Sell	162	0.00
R213 On 06/05/2021	Bond Future	Buy	162	0.00
R214 Bond Future				
R214 On 06/05/2021	Bond Future	Buy	2	0.00
R214 On 06/05/2021	Bond Future	Sell	2	0.00
R214 On 06/05/2021	Bond Future	Sell	3	0.00
R214 On 06/05/2021	Bond Future	Buy	3	0.00
R214 On 06/05/2021	Bond Future	Sell	3	0.00
R214 On 06/05/2021	Bond Future	Buy	3	0.00
R214 On 06/05/2021	Bond Future	Sell	8	0.00
R214 On 06/05/2021	Bond Future	Buy	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Grand Total for Daily Detailed Turnover:				1,033	0.00
