



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 : 10/03/2021

TO DATE : 10/03/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 06/05/2021	Index Future		Sell	10	0.00
ALBI On 06/05/2021	Index Future		Buy	10	0.00
ALBI On 06/05/2021	Index Future		Buy	10	0.00
ALBI On 06/05/2021	Index Future		Sell	10	0.00
I2025 Bond Future					
2025 On 06/05/2021	Bond Future		Buy	2	0.00
2025 On 06/05/2021	Bond Future		Sell	2	0.00
2025 On 06/05/2021	Bond Future		Buy	2	0.00
2025 On 06/05/2021	Bond Future		Sell	2	0.00
2025 On 06/05/2021	Bond Future		Buy	4	0.00
2025 On 06/05/2021	Bond Future		Sell	4	0.00
2025 On 06/05/2021	Bond Future		Buy	4	0.00

-

2025 On 06/05/2021	Bond Future			Sell	4	0.00
--------------------	-------------	--	--	------	---	------

R2030 Bond Future

2030 On 06/05/2021	Bond Future			Sell	9	0.00
2030 On 06/05/2021	Bond Future			Buy	9	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Buy	29	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Sell	29	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Sell	29	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Buy	29	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Buy	29	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Sell	29	0.00
2030 On 06/05/2021	Bond Future			Buy	49	0.00
2030 On 06/05/2021	Bond Future			Sell	49	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Buy	50	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Sell	50	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Sell	50	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Buy	50	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Buy	50	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Sell	50	0.00
2030 On 06/05/2021	Bond Future			Sell	62	0.00
2030 On 06/05/2021	Bond Future			Buy	62	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Buy	70	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Sell	70	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Sell	70	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Buy	70	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Buy	70	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Sell	70	0.00
2030 On 06/05/2021	Bond Future			Sell	113	0.00
2030 On 06/05/2021	Bond Future			Buy	113	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Buy	116	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Sell	116	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Sell	116	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Buy	116	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Buy	116	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Sell	116	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Buy	119	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Sell	119	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Buy	119	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Sell	119	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Buy	119	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Sell	119	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Buy	154	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Sell	154	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 04/11/2021	Bond Future	9.90	Call	Sell	154	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Buy	154	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Buy	154	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Sell	154	0.00
2030 On 06/05/2021	Bond Future			Buy	184	0.00
2030 On 06/05/2021	Bond Future			Sell	184	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Buy	564	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Sell	564	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Sell	564	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Buy	564	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Buy	564	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Sell	564	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Sell	1,102	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Buy	1,102	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Sell	1,102	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Buy	1,102	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Buy	1,102	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Sell	1,102	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Buy	1,102	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Sell	1,102	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Sell	1,102	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Buy	1,102	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Sell	1,102	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Buy	1,102	0.00
R2035 Bond Future						
R035 On 06/05/2021	Bond Future			Sell	3	0.00
R035 On 06/05/2021	Bond Future			Buy	3	0.00
R035 On 06/05/2021	Bond Future			Buy	3	0.00
R035 On 06/05/2021	Bond Future			Sell	3	0.00
R2037 Bond Future						
2037 On 06/05/2021	Bond Future			Buy	3	0.00
2037 On 06/05/2021	Bond Future			Sell	3	0.00
2037 On 06/05/2021	Bond Future			Buy	3	0.00
2037 On 06/05/2021	Bond Future			Sell	3	0.00
R2040 Bond Future						

2040 On 06/05/2021	Bond Future	Buy	3	0.00
2040 On 06/05/2021	Bond Future	Sell	3	0.00
2040 On 06/05/2021	Bond Future	Buy	3	0.00
2040 On 06/05/2021	Bond Future	Sell	3	0.00

R212 Bond Future

R212 On 06/05/2021	Bond Future	Sell	17	0.00
R212 On 06/05/2021	Bond Future	Buy	17	0.00
R212 On 06/05/2021	Bond Future	Sell	31	0.00
R212 On 06/05/2021	Bond Future	Buy	31	0.00
R212 On 06/05/2021	Bond Future	Buy	85	0.00
R212 On 06/05/2021	Bond Future	Sell	85	0.00
R212 On 06/05/2021	Bond Future	Sell	269	0.00
R212 On 06/05/2021	Bond Future	Buy	269	0.00
R212 On 06/05/2021	Bond Future	Buy	402	0.00
R212 On 06/05/2021	Bond Future	Sell	402	0.00

Grand Total for Daily Detailed Turnover: 11,189 0.00