



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 : 18/03/2021

TO DATE : 18/03/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 06/05/2021	GOVI		Buy	2	0.00
GOVI On 06/05/2021	GOVI		Sell	2	0.00
I2025 Bond Future					
2025 On 06/05/2021	Bond Future		Buy	509	0.00
2025 On 06/05/2021	Bond Future		Sell	509	0.00
2025 On 06/05/2021	Bond Future		Sell	509	0.00
2025 On 06/05/2021	Bond Future		Buy	509	0.00
I2029 Bond Future					
2029 On 06/05/2021	Bond Future		Sell	440	0.00
2029 On 06/05/2021	Bond Future		Buy	440	0.00
2029 On 06/05/2021	Bond Future		Sell	440	0.00

-

2029 On 06/05/2021	Bond Future	Buy	440	0.00
--------------------	-------------	-----	-----	------

I2033 Bond Future

2033 On 06/05/2021	Bond Future	Sell	187	0.00
2033 On 06/05/2021	Bond Future	Buy	187	0.00
2033 On 06/05/2021	Bond Future	Sell	187	0.00
2033 On 06/05/2021	Bond Future	Buy	187	0.00

R186 Bond Future

R186 On 06/05/2021	Bond Future	Sell	340	0.00
R186 On 06/05/2021	Bond Future	Buy	340	0.00
R186 On 06/05/2021	Bond Future	Sell	340	0.00
R186 On 06/05/2021	Bond Future	Buy	340	0.00

R197 Bond Future

R197 On 06/05/2021	Bond Future	Sell	239	0.00
R197 On 06/05/2021	Bond Future	Buy	239	0.00
R197 On 06/05/2021	Bond Future	Sell	239	0.00
R197 On 06/05/2021	Bond Future	Buy	239	0.00

R202 Bond Future

R202 On 06/05/2021	Bond Future	Sell	84	0.00
R202 On 06/05/2021	Bond Future	Buy	84	0.00
R202 On 06/05/2021	Bond Future	Sell	84	0.00
R202 On 06/05/2021	Bond Future	Buy	84	0.00

R2035 Bond Future

R035 On 06/05/2021	Bond Future	Buy	16	0.00
R035 On 06/05/2021	Bond Future	Sell	16	0.00
R035 On 06/05/2021	Bond Future	Buy	28	0.00
R035 On 06/05/2021	Bond Future	Sell	28	0.00
R035 On 06/05/2021	Bond Future	Buy	35	0.00
R035 On 06/05/2021	Bond Future	Sell	35	0.00
R035 On 06/05/2021	Bond Future	Buy	38	0.00
R035 On 06/05/2021	Bond Future	Sell	38	0.00
R035 On 06/05/2021	Bond Future	Buy	58	0.00
R035 On 06/05/2021	Bond Future	Sell	58	0.00
R035 On 06/05/2021	Bond Future	Buy	61	0.00
R035 On 06/05/2021	Bond Future	Sell	61	0.00
R035 On 06/05/2021	Bond Future	Buy	77	0.00
R035 On 06/05/2021	Bond Future	Sell	77	0.00
R035 On 06/05/2021	Bond Future	Buy	85	0.00
R035 On 06/05/2021	Bond Future	Sell	85	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/05/2021			Buy	97	0.00
R035 On 06/05/2021			Sell	97	0.00
R035 On 06/05/2021			Buy	133	0.00
R035 On 06/05/2021			Sell	133	0.00
R035 On 06/05/2021			Buy	162	0.00
R035 On 06/05/2021			Sell	162	0.00
R035 On 06/05/2021			Buy	527	0.00
R035 On 06/05/2021			Sell	527	0.00
R035 On 06/05/2021			Buy	680	0.00
R035 On 06/05/2021			Sell	680	0.00
R035 On 06/05/2021			Buy	1,673	0.00
R035 On 06/05/2021			Sell	1,673	0.00
R2037 Bond Future					
2037 On 06/05/2021			Buy	2	0.00
2037 On 06/05/2021			Sell	2	0.00
2037 On 06/05/2021			Buy	2	0.00
2037 On 06/05/2021			Sell	2	0.00
2037 On 06/05/2021			Buy	4	0.00
2037 On 06/05/2021			Sell	4	0.00
2037 On 06/05/2021			Buy	4	0.00
2037 On 06/05/2021			Sell	4	0.00
2037 On 06/05/2021			Buy	5	0.00
2037 On 06/05/2021			Sell	5	0.00
2037 On 06/05/2021			Buy	6	0.00
2037 On 06/05/2021			Sell	6	0.00
2037 On 06/05/2021			Buy	6	0.00
2037 On 06/05/2021			Sell	6	0.00
2037 On 06/05/2021			Buy	7	0.00
2037 On 06/05/2021			Sell	7	0.00
2037 On 06/05/2021			Buy	7	0.00
2037 On 06/05/2021			Sell	7	0.00
2037 On 06/05/2021			Buy	9	0.00
2037 On 06/05/2021			Sell	9	0.00
2037 On 06/05/2021			Buy	14	0.00
2037 On 06/05/2021			Sell	14	0.00
2037 On 06/05/2021			Buy	16	0.00
2037 On 06/05/2021			Sell	16	0.00
2037 On 06/05/2021			Buy	16	0.00

2037 On 06/05/2021	Bond Future	Sell	16	0.00
2037 On 06/05/2021	Bond Future	Buy	19	0.00
2037 On 06/05/2021	Bond Future	Sell	19	0.00
2037 On 06/05/2021	Bond Future	Buy	24	0.00
2037 On 06/05/2021	Bond Future	Sell	24	0.00
2037 On 06/05/2021	Bond Future	Buy	33	0.00
2037 On 06/05/2021	Bond Future	Sell	33	0.00
2037 On 06/05/2021	Bond Future	Buy	42	0.00
2037 On 06/05/2021	Bond Future	Sell	42	0.00
2037 On 06/05/2021	Bond Future	Buy	42	0.00
2037 On 06/05/2021	Bond Future	Sell	42	0.00
2037 On 06/05/2021	Bond Future	Buy	43	0.00
2037 On 06/05/2021	Bond Future	Sell	43	0.00
2037 On 06/05/2021	Bond Future	Buy	57	0.00
2037 On 06/05/2021	Bond Future	Sell	57	0.00
2037 On 06/05/2021	Bond Future	Buy	57	0.00
2037 On 06/05/2021	Bond Future	Sell	57	0.00
2037 On 06/05/2021	Bond Future	Buy	73	0.00
2037 On 06/05/2021	Bond Future	Sell	73	0.00
2037 On 06/05/2021	Bond Future	Buy	100	0.00
2037 On 06/05/2021	Bond Future	Sell	100	0.00
2037 On 06/05/2021	Bond Future	Buy	123	0.00
2037 On 06/05/2021	Bond Future	Sell	123	0.00
2037 On 06/05/2021	Bond Future	Buy	127	0.00
2037 On 06/05/2021	Bond Future	Sell	127	0.00
2037 On 06/05/2021	Bond Future	Buy	172	0.00
2037 On 06/05/2021	Bond Future	Sell	172	0.00
2037 On 06/05/2021	Bond Future	Sell	185	0.00
2037 On 06/05/2021	Bond Future	Buy	185	0.00
2037 On 06/05/2021	Bond Future	Buy	289	0.00
2037 On 06/05/2021	Bond Future	Sell	289	0.00
2037 On 06/05/2021	Bond Future	Buy	296	0.00
2037 On 06/05/2021	Bond Future	Sell	296	0.00
2037 On 06/05/2021	Bond Future	Buy	319	0.00
2037 On 06/05/2021	Bond Future	Sell	319	0.00
2037 On 06/05/2021	Bond Future	Sell	319	0.00
2037 On 06/05/2021	Bond Future	Buy	319	0.00
2037 On 06/05/2021	Bond Future	Buy	540	0.00
2037 On 06/05/2021	Bond Future	Sell	540	0.00
2037 On 06/05/2021	Bond Future	Buy	551	0.00
2037 On 06/05/2021	Bond Future	Sell	551	0.00

R2040 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 06/05/2021			Buy	69	0.00
2040 On 06/05/2021			Sell	69	0.00
2040 On 06/05/2021			Sell	100	0.00
2040 On 06/05/2021			Buy	100	0.00
2040 On 06/05/2021			Sell	150	0.00
2040 On 06/05/2021			Buy	150	0.00
2040 On 06/05/2021			Sell	230	0.00
2040 On 06/05/2021			Buy	230	0.00
2040 On 06/05/2021			Sell	240	0.00
2040 On 06/05/2021			Buy	240	0.00
2040 On 06/05/2021			Buy	305	0.00
2040 On 06/05/2021			Sell	305	0.00
2040 On 06/05/2021			Buy	374	0.00
2040 On 06/05/2021			Sell	374	0.00
2040 On 06/05/2021			Sell	550	0.00
2040 On 06/05/2021			Buy	550	0.00
2040 On 06/05/2021			Sell	980	0.00
2040 On 06/05/2021			Buy	980	0.00
2040 On 06/05/2021			Buy	2,250	0.00
2040 On 06/05/2021			Sell	2,250	0.00
R2048 Bond Future					
R248 On 06/05/2021			Sell	5	0.00
R248 On 06/05/2021			Buy	5	0.00
R248 On 06/05/2021			Sell	5	0.00
R248 On 06/05/2021			Buy	5	0.00
R248 On 06/05/2021			Sell	45	0.00
R248 On 06/05/2021			Buy	45	0.00
R248 On 06/05/2021			Sell	45	0.00
R248 On 06/05/2021			Buy	45	0.00
R248 On 06/05/2021			Sell	50	0.00
R248 On 06/05/2021			Buy	50	0.00
R248 On 06/05/2021			Buy	50	0.00
R248 On 06/05/2021			Sell	50	0.00
R248 On 06/05/2021			Sell	250	0.00
R248 On 06/05/2021			Buy	250	0.00
R248 On 06/05/2021			Buy	250	0.00
R248 On 06/05/2021			Sell	250	0.00

R209 Bond Future

R209 On 06/05/2021	Bond Future	Sell	33	0.00
R209 On 06/05/2021	Bond Future	Buy	33	0.00
R209 On 06/05/2021	Bond Future	Sell	87	0.00
R209 On 06/05/2021	Bond Future	Buy	87	0.00
R209 On 06/05/2021	Bond Future	Buy	120	0.00
R209 On 06/05/2021	Bond Future	Sell	120	0.00

R210 Bond Future

R210 On 06/05/2021	Bond Future	Sell	237	0.00
R210 On 06/05/2021	Bond Future	Buy	237	0.00
R210 On 06/05/2021	Bond Future	Sell	237	0.00
R210 On 06/05/2021	Bond Future	Buy	237	0.00

R214 Bond Future

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	19	0.00
R214 On 06/05/2021	Bond Future	Buy	19	0.00
R214 On 06/05/2021	Bond Future	Sell	24	0.00
R214 On 06/05/2021	Bond Future	Buy	24	0.00
R214 On 06/05/2021	Bond Future	Sell	30	0.00
R214 On 06/05/2021	Bond Future	Buy	30	0.00
R214 On 06/05/2021	Bond Future	Sell	34	0.00
R214 On 06/05/2021	Bond Future	Buy	34	0.00
R214 On 06/05/2021	Bond Future	Sell	42	0.00
R214 On 06/05/2021	Bond Future	Buy	42	0.00
R214 On 06/05/2021	Bond Future	Sell	84	0.00
R214 On 06/05/2021	Bond Future	Buy	84	0.00
R214 On 06/05/2021	Bond Future	Sell	102	0.00
R214 On 06/05/2021	Bond Future	Buy	102	0.00
R214 On 06/05/2021	Bond Future	Sell	270	0.00
R214 On 06/05/2021	Bond Future	Buy	270	0.00
R214 On 06/05/2021	Bond Future	Buy	608	0.00
R214 On 06/05/2021	Bond Future	Sell	608	0.00

Grand Total for Daily Detailed Turnover:**18,657****0.00**