



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 : 06/04/2021

TO DATE : 06/04/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 06/05/2021	Bond Future		Buy	17	0.00
2025 On 06/05/2021	Bond Future		Sell	17	0.00
2025 On 06/05/2021	Bond Future		Sell	17	0.00
2025 On 06/05/2021	Bond Future		Buy	17	0.00
R2023 Bond Future					
R023 On 06/05/2021	Bond Future		Sell	451	0.00
R023 On 06/05/2021	Bond Future		Buy	451	0.00
R2035 Bond Future					
R035 On 06/05/2021	Bond Future		Sell	12	0.00
R035 On 06/05/2021	Bond Future		Buy	12	0.00
R035 On 06/05/2021	Bond Future		Buy	317	0.00

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R035 On 06/05/2021	Bond Future	Sell	317	0.00
R035 On 06/05/2021	Bond Future	Buy	317	0.00
R035 On 06/05/2021	Bond Future	Sell	317	0.00
R2037 Bond Future				
2037 On 06/05/2021	Bond Future	Sell	269	0.00
2037 On 06/05/2021	Bond Future	Buy	269	0.00
R2044 Bond Future				
2044 On 06/05/2021	Bond Future	Sell	153	0.00
2044 On 06/05/2021	Bond Future	Buy	153	0.00
2044 On 06/05/2021	Bond Future	Buy	153	0.00
2044 On 06/05/2021	Bond Future	Sell	153	0.00
R2048 Bond Future				
R248 On 06/05/2021	Bond Future	Buy	4	0.00
R248 On 06/05/2021	Bond Future	Sell	4	0.00
R248 On 06/05/2021	Bond Future	Buy	9	0.00
R248 On 06/05/2021	Bond Future	Sell	9	0.00
R248 On 06/05/2021	Bond Future	Buy	121	0.00
R248 On 06/05/2021	Bond Future	Sell	121	0.00
R248 On 06/05/2021	Bond Future	Buy	128	0.00
R248 On 06/05/2021	Bond Future	Sell	128	0.00
R248 On 06/05/2021	Bond Future	Buy	157	0.00
R248 On 06/05/2021	Bond Future	Sell	157	0.00
R248 On 06/05/2021	Bond Future	Buy	1,544	0.00
R248 On 06/05/2021	Bond Future	Sell	1,544	0.00
R248 On 06/05/2021	Bond Future	Sell	1,963	0.00
R248 On 06/05/2021	Bond Future	Buy	1,963	0.00
R209 Bond Future				
R209 On 06/05/2021	Bond Future	Sell	307	0.00
R209 On 06/05/2021	Bond Future	Buy	307	0.00
Grand Total for Daily Detailed Turnover:			5,939	0.00