



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 : 10/05/2021

TO DATE : 10/05/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 05/08/2021	Bond Future		Buy	8	0.00
2025 On 05/08/2021	Bond Future		Sell	8	0.00
2025 On 05/08/2021	Bond Future		Sell	8	0.00
2025 On 05/08/2021	Bond Future		Buy	8	0.00
2025 On 05/08/2021	Bond Future		Buy	150	0.00
2025 On 05/08/2021	Bond Future		Sell	150	0.00
R186 Bond Future					
R186 On 05/08/2021	Bond Future		Sell	110	0.00
R186 On 05/08/2021	Bond Future		Buy	110	0.00
R197 Bond Future					
R197 On 05/08/2021	Bond Future		Sell	4	0.00

—

R197 On 05/08/2021	Bond Future		Buy	4	0.00	
R197 On 05/08/2021	Bond Future		Sell	4	0.00	
R197 On 05/08/2021	Bond Future		Buy	4	0.00	
R2037 Bond Future						
2037 On 05/08/2021	Bond Future		Sell	66	0.00	
2037 On 05/08/2021	Bond Future		Buy	66	0.00	
R2040 Bond Future						
2040 On 05/08/2021	Bond Future		Buy	228	0.00	
2040 On 05/08/2021	Bond Future		Sell	228	0.00	
2040 On 05/08/2021	Bond Future		Sell	228	0.00	
2040 On 05/08/2021	Bond Future		Buy	228	0.00	
R2048 Bond Future						
R248 On 05/08/2021	Bond Future		Sell	80	0.00	
R248 On 05/08/2021	Bond Future		Buy	80	0.00	
R209 Bond Future						
R209 On 04/11/2021	Bond Future		Sell	50	0.00	
R209 On 04/11/2021	Bond Future		Buy	50	0.00	
R209 On 04/11/2021	Bond Future		Sell	50	0.00	
R209 On 04/11/2021	Bond Future		Buy	50	0.00	
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	60	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	60	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	65	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	65	0.00
R209 On 04/11/2021	Bond Future			Sell	100	0.00
R209 On 04/11/2021	Bond Future			Buy	100	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	125	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	125	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	125	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	125	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	125	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	125	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	125	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	125	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	125	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	125	0.00
R209 On 04/11/2021	Bond Future			Sell	200	0.00
R209 On 04/11/2021	Bond Future			Buy	200	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	250	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	250	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	250	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	250	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	250	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	250	0.00
R209 On 04/11/2021	Bond Future			Sell	400	0.00
R209 On 04/11/2021	Bond Future			Buy	400	0.00
R209 On 04/11/2021	Bond Future			Buy	400	0.00
R209 On 04/11/2021	Bond Future			Sell	400	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	500	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	500	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	500	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	500	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	500	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	500	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	500	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	500	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	1,000	0.00
R213 Bond Future						
R213 On 05/08/2021	Bond Future			Sell	46	0.00
R213 On 05/08/2021	Bond Future			Buy	46	0.00
R213 On 05/08/2021	Bond Future			Buy	46	0.00
R213 On 05/08/2021	Bond Future			Sell	46	0.00
R213 On 05/08/2021	Bond Future			Sell	200	0.00
R213 On 05/08/2021	Bond Future			Buy	200	0.00
Grand Total for Daily Detailed Turnover:					9,878	0.00