



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 : 11/05/2021

TO DATE : 11/05/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 05/08/2021	Bond Future		Sell	80	0.00
2025 On 05/08/2021	Bond Future		Buy	80	0.00
I2029 Bond Future					
2029 On 05/08/2021	Bond Future		Sell	80	0.00
2029 On 05/08/2021	Bond Future		Buy	80	0.00
2029 On 05/08/2021	Bond Future		Buy	80	0.00
2029 On 05/08/2021	Bond Future		Sell	80	0.00
R209 Bond Future					
R209 On 04/11/2021	Bond Future		Sell	10	0.00
R209 On 04/11/2021	Bond Future		Buy	10	0.00
R209 On 04/11/2021	Bond Future		Sell	10	0.00

—

—

R209 On 04/11/2021	Bond Future			Buy	10	0.00
R209 On 05/08/2021	Bond Future			Sell	20	0.00
R209 On 05/08/2021	Bond Future			Buy	20	0.00
R209 On 04/11/2021	Bond Future			Sell	20	0.00
R209 On 04/11/2021	Bond Future			Buy	20	0.00
R209 On 04/11/2021	Bond Future			Sell	20	0.00
R209 On 04/11/2021	Bond Future			Buy	20	0.00
R209 On 04/11/2021	Bond Future			Sell	20	0.00
R209 On 04/11/2021	Bond Future			Buy	20	0.00
R209 On 04/11/2021	Bond Future			Sell	20	0.00
R209 On 04/11/2021	Bond Future			Buy	20	0.00
R209 On 04/11/2021	Bond Future			Sell	20	0.00
R209 On 04/11/2021	Bond Future			Buy	20	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	25	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	25	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	25	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	25	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			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	50	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	50	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	50	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	50	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	50	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	50	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	50	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	50	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	50	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	50	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	50	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	50	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	50	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	50	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	50	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	50	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	12.00	Put	Buy	100	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	100	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	100	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	100	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	100	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	100	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	100	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	100	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	100	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	100	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	100	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	100	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	100	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	100	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	100	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	100	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	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	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	9.50	Call	Buy	250	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	250	0.00
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	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	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			Buy	300	0.00
R209 On 04/11/2021	Bond Future			Sell	300	0.00
R209 On 04/11/2021	Bond Future			Sell	300	0.00
R209 On 04/11/2021	Bond Future			Buy	300	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	Buy	500	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	500	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	750	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	750	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	750	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	750	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	1,500	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	1,500	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	1,500	0.00

R209 On 04/11/2021	Bond Future	12.00	Put	Buy	1,500	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	1,500	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	1,500	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	1,500	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	1,500	0.00

Grand Total for Daily Detailed Turnover:

12,410

0.00