



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 : 25/05/2021

TO DATE : 25/05/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2046 Bond Future					
2046 On 05/08/2021	Bond Future		Buy	14	0.00
2046 On 05/08/2021	Bond Future		Sell	14	0.00
2046 On 05/08/2021	Bond Future		Sell	14	0.00
2046 On 05/08/2021	Bond Future		Buy	14	0.00
New Inflation Linked Index					
IGOV On 05/08/2021	Index Future		Sell	2	0.00
IGOV On 05/08/2021	Index Future		Buy	2	0.00
IGOV On 04/11/2021	Index Future		Buy	16	0.00
IGOV On 04/11/2021	Index Future		Sell	16	0.00
IGOV On 05/08/2021	Index Future		Buy	82	0.00
IGOV On 05/08/2021	Index Future		Sell	82	0.00

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R186 Bond Future

R186 On 05/08/2021	Bond Future	Sell	17	0.00
R186 On 05/08/2021	Bond Future	Buy	17	0.00
R186 On 05/08/2021	Bond Future	Sell	18	0.00
R186 On 05/08/2021	Bond Future	Buy	18	0.00
R186 On 05/08/2021	Bond Future	Sell	20	0.00
R186 On 05/08/2021	Bond Future	Buy	20	0.00
R186 On 05/08/2021	Bond Future	Sell	21	0.00
R186 On 05/08/2021	Bond Future	Buy	21	0.00
R186 On 05/08/2021	Bond Future	Sell	31	0.00
R186 On 05/08/2021	Bond Future	Buy	31	0.00
R186 On 05/08/2021	Bond Future	Sell	40	0.00
R186 On 05/08/2021	Bond Future	Buy	40	0.00
R186 On 05/08/2021	Bond Future	Sell	69	0.00
R186 On 05/08/2021	Bond Future	Buy	69	0.00
R186 On 05/08/2021	Bond Future	Sell	120	0.00
R186 On 05/08/2021	Bond Future	Buy	120	0.00
R186 On 05/08/2021	Bond Future	Sell	150	0.00
R186 On 05/08/2021	Bond Future	Buy	150	0.00
R186 On 05/08/2021	Bond Future	Sell	389	0.00
R186 On 05/08/2021	Bond Future	Buy	389	0.00
R186 On 05/08/2021	Bond Future	Buy	875	0.00
R186 On 05/08/2021	Bond Future	Sell	875	0.00

R2030 Bond Future

2030 On 05/08/2021	Bond Future	Buy	5	0.00
2030 On 05/08/2021	Bond Future	Sell	5	0.00
2030 On 05/08/2021	Bond Future	Buy	15	0.00
2030 On 05/08/2021	Bond Future	Sell	15	0.00
2030 On 05/08/2021	Bond Future	Buy	16	0.00
2030 On 05/08/2021	Bond Future	Sell	16	0.00
2030 On 05/08/2021	Bond Future	Buy	23	0.00
2030 On 05/08/2021	Bond Future	Sell	23	0.00
2030 On 05/08/2021	Bond Future	Buy	31	0.00
2030 On 05/08/2021	Bond Future	Sell	31	0.00
2030 On 05/08/2021	Bond Future	Buy	61	0.00
2030 On 05/08/2021	Bond Future	Sell	61	0.00
2030 On 05/08/2021	Bond Future	Buy	101	0.00
2030 On 05/08/2021	Bond Future	Sell	101	0.00
2030 On 05/08/2021	Bond Future	Buy	113	0.00
2030 On 05/08/2021	Bond Future	Sell	113	0.00
2030 On 05/08/2021	Bond Future	Buy	365	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/08/2021	Bond Future		Sell	365	0.00
R2032 Bond Future					
2032 On 05/08/2021	Bond Future		Sell	52	0.00
2032 On 05/08/2021	Bond Future		Buy	52	0.00
2032 On 05/08/2021	Bond Future		Sell	117	0.00
2032 On 05/08/2021	Bond Future		Buy	117	0.00
2032 On 05/08/2021	Bond Future		Sell	150	0.00
2032 On 05/08/2021	Bond Future		Buy	150	0.00
2032 On 05/08/2021	Bond Future		Buy	199	0.00
2032 On 05/08/2021	Bond Future		Sell	199	0.00
2032 On 05/08/2021	Bond Future		Buy	472	0.00
2032 On 05/08/2021	Bond Future		Sell	472	0.00
2032 On 05/08/2021	Bond Future		Buy	640	0.00
2032 On 05/08/2021	Bond Future		Sell	640	0.00
2032 On 05/08/2021	Bond Future		Sell	1,484	0.00
2032 On 05/08/2021	Bond Future		Buy	1,484	0.00
2032 On 05/08/2021	Bond Future		Sell	1,803	0.00
2032 On 05/08/2021	Bond Future		Buy	1,803	0.00
2032 On 05/08/2021	Bond Future		Buy	2,827	0.00
2032 On 05/08/2021	Bond Future		Sell	2,827	0.00
2032 On 05/08/2021	Bond Future		Buy	4,138	0.00
2032 On 05/08/2021	Bond Future		Sell	4,138	0.00
R2035 Bond Future					
R035 On 05/08/2021	Bond Future		Buy	207	0.00
R035 On 05/08/2021	Bond Future		Sell	207	0.00
R035 On 05/08/2021	Bond Future		Buy	610	0.00
R035 On 05/08/2021	Bond Future		Sell	610	0.00
R035 On 05/08/2021	Bond Future		Buy	631	0.00
R035 On 05/08/2021	Bond Future		Sell	631	0.00
R035 On 05/08/2021	Bond Future		Buy	1,002	0.00
R035 On 05/08/2021	Bond Future		Sell	1,002	0.00
R035 On 05/08/2021	Bond Future		Buy	1,392	0.00
R035 On 05/08/2021	Bond Future		Sell	1,392	0.00
R035 On 05/08/2021	Bond Future		Buy	6,393	0.00
R035 On 05/08/2021	Bond Future		Sell	6,393	0.00
R035 On 05/08/2021	Bond Future		Buy	10,235	0.00
R035 On 05/08/2021	Bond Future		Sell	10,235	0.00

R2037 Bond Future

2037 On 05/08/2021	Bond Future	Sell	17	0.00
2037 On 05/08/2021	Bond Future	Buy	17	0.00
2037 On 05/08/2021	Bond Future	Buy	18	0.00
2037 On 05/08/2021	Bond Future	Sell	18	0.00
2037 On 05/08/2021	Bond Future	Sell	18	0.00
2037 On 05/08/2021	Bond Future	Buy	18	0.00
2037 On 05/08/2021	Bond Future	Sell	26	0.00
2037 On 05/08/2021	Bond Future	Buy	26	0.00
2037 On 05/08/2021	Bond Future	Sell	28	0.00
2037 On 05/08/2021	Bond Future	Buy	28	0.00
2037 On 05/08/2021	Bond Future	Sell	42	0.00
2037 On 05/08/2021	Bond Future	Buy	42	0.00
2037 On 05/08/2021	Bond Future	Sell	43	0.00
2037 On 05/08/2021	Bond Future	Buy	43	0.00
2037 On 05/08/2021	Bond Future	Sell	53	0.00
2037 On 05/08/2021	Bond Future	Buy	53	0.00
2037 On 05/08/2021	Bond Future	Sell	57	0.00
2037 On 05/08/2021	Bond Future	Buy	57	0.00
2037 On 05/08/2021	Bond Future	Sell	70	0.00
2037 On 05/08/2021	Bond Future	Buy	70	0.00
2037 On 05/08/2021	Bond Future	Buy	83	0.00
2037 On 05/08/2021	Bond Future	Sell	83	0.00
2037 On 05/08/2021	Bond Future	Sell	100	0.00
2037 On 05/08/2021	Bond Future	Buy	100	0.00
2037 On 05/08/2021	Bond Future	Sell	102	0.00
2037 On 05/08/2021	Bond Future	Buy	102	0.00
2037 On 05/08/2021	Bond Future	Sell	117	0.00
2037 On 05/08/2021	Bond Future	Buy	117	0.00
2037 On 05/08/2021	Bond Future	Sell	124	0.00
2037 On 05/08/2021	Bond Future	Buy	124	0.00
2037 On 05/08/2021	Bond Future	Sell	152	0.00
2037 On 05/08/2021	Bond Future	Buy	152	0.00
2037 On 05/08/2021	Bond Future	Sell	159	0.00
2037 On 05/08/2021	Bond Future	Buy	159	0.00
2037 On 05/08/2021	Bond Future	Sell	299	0.00
2037 On 05/08/2021	Bond Future	Buy	299	0.00
2037 On 05/08/2021	Bond Future	Buy	328	0.00
2037 On 05/08/2021	Bond Future	Sell	328	0.00
2037 On 05/08/2021	Bond Future	Sell	347	0.00
2037 On 05/08/2021	Bond Future	Buy	347	0.00
2037 On 05/08/2021	Bond Future	Sell	364	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 05/08/2021			Buy	364	0.00
2037 On 05/08/2021			Buy	411	0.00
2037 On 05/08/2021			Sell	411	0.00
2037 On 05/08/2021			Sell	722	0.00
2037 On 05/08/2021			Buy	722	0.00
2037 On 05/08/2021			Sell	1,180	0.00
2037 On 05/08/2021			Buy	1,180	0.00
2037 On 05/08/2021			Buy	3,902	0.00
2037 On 05/08/2021			Sell	3,902	0.00
R2040 Bond Future					
2040 On 05/08/2021			Sell	35	0.00
2040 On 05/08/2021			Buy	35	0.00
R2048 Bond Future					
R248 On 05/08/2021			Sell	7	0.00
R248 On 05/08/2021			Buy	7	0.00
R248 On 05/08/2021			Sell	12	0.00
R248 On 05/08/2021			Buy	12	0.00
R248 On 05/08/2021			Buy	19	0.00
R248 On 05/08/2021			Sell	19	0.00
Grand Total for Daily Detailed Turnover:				43,795	0.00