



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 : 15/06/2021

TO DATE : 15/06/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

R186 Bond Future

R186 On 05/08/2021	Bond Future		Sell	16	0.00
R186 On 05/08/2021	Bond Future		Buy	16	0.00
R186 On 05/08/2021	Bond Future		Buy	19	0.00
R186 On 05/08/2021	Bond Future		Sell	19	0.00
R186 On 05/08/2021	Bond Future		Sell	25	0.00
R186 On 05/08/2021	Bond Future		Buy	25	0.00
R186 On 05/08/2021	Bond Future		Sell	27	0.00
R186 On 05/08/2021	Bond Future		Buy	27	0.00
R186 On 05/08/2021	Bond Future		Sell	28	0.00
R186 On 05/08/2021	Bond Future		Buy	28	0.00
R186 On 05/08/2021	Bond Future		Sell	49	0.00
R186 On 05/08/2021	Bond Future		Buy	49	0.00
R186 On 05/08/2021	Bond Future		Sell	103	0.00

R186 On 05/08/2021	Bond Future	Buy	103	0.00
R186 On 05/08/2021	Bond Future	Sell	131	0.00
R186 On 05/08/2021	Bond Future	Buy	131	0.00
R186 On 05/08/2021	Bond Future	Sell	250	0.00
R186 On 05/08/2021	Bond Future	Buy	250	0.00
R186 On 05/08/2021	Bond Future	Sell	250	0.00
R186 On 05/08/2021	Bond Future	Buy	250	0.00
R186 On 05/08/2021	Bond Future	Sell	606	0.00
R186 On 05/08/2021	Bond Future	Buy	606	0.00
R186 On 05/08/2021	Bond Future	Sell	985	0.00
R186 On 05/08/2021	Bond Future	Buy	985	0.00

R2023 Bond Future

R023 On 05/08/2021	Bond Future	Sell	130	0.00
R023 On 05/08/2021	Bond Future	Buy	130	0.00

R2030 Bond Future

2030 On 05/08/2021	Bond Future	Buy	4	0.00
2030 On 05/08/2021	Bond Future	Sell	4	0.00
2030 On 05/08/2021	Bond Future	Sell	4	0.00
2030 On 05/08/2021	Bond Future	Buy	4	0.00
2030 On 05/08/2021	Bond Future	Sell	10	0.00
2030 On 05/08/2021	Bond Future	Buy	10	0.00

R2032 Bond Future

2032 On 05/08/2021	Bond Future	Sell	1	0.00
2032 On 05/08/2021	Bond Future	Buy	1	0.00
2032 On 05/08/2021	Bond Future	Sell	1	0.00
2032 On 05/08/2021	Bond Future	Buy	1	0.00

R2035 Bond Future

R035 On 05/08/2021	Bond Future	Buy	3	0.00
R035 On 05/08/2021	Bond Future	Sell	3	0.00
R035 On 05/08/2021	Bond Future	Buy	3	0.00
R035 On 05/08/2021	Bond Future	Sell	3	0.00
R035 On 05/08/2021	Bond Future	Buy	5	0.00
R035 On 05/08/2021	Bond Future	Sell	5	0.00
R035 On 05/08/2021	Bond Future	Buy	7	0.00
R035 On 05/08/2021	Bond Future	Sell	7	0.00
R035 On 05/08/2021	Bond Future	Sell	7	0.00
R035 On 05/08/2021	Bond Future	Buy	7	0.00
R035 On 05/08/2021	Bond Future	Sell	49	0.00
R035 On 05/08/2021	Bond Future	Buy	49	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 05/08/2021			Sell	49	0.00
R035 On 05/08/2021			Buy	49	0.00
R2037 Bond Future					
2037 On 05/08/2021			Sell	5	0.00
2037 On 05/08/2021			Buy	5	0.00
R2044 Bond Future					
2044 On 05/08/2021			Sell	28	0.00
2044 On 05/08/2021			Buy	28	0.00
2044 On 05/08/2021			Buy	28	0.00
2044 On 05/08/2021			Sell	28	0.00
R209 Bond Future					
R209 On 04/11/2021			Sell	5	0.00
R209 On 04/11/2021			Buy	5	0.00
R209 On 04/11/2021			Sell	5	0.00
R209 On 04/11/2021			Buy	5	0.00
R209 On 04/11/2021			Sell	5	0.00
R209 On 04/11/2021			Buy	5	0.00
R209 On 04/11/2021			Sell	5	0.00
R209 On 04/11/2021			Buy	5	0.00
R209 On 05/08/2021			Buy	10	0.00
R209 On 05/08/2021			Sell	10	0.00
R209 On 05/08/2021			Sell	10	0.00
R209 On 05/08/2021			Buy	10	0.00
R209 On 05/08/2021			Sell	14	0.00
R209 On 05/08/2021			Buy	14	0.00
R209 On 05/08/2021			Sell	14	0.00
R209 On 05/08/2021			Buy	14	0.00
R209 On 04/11/2021	10.00	Put	Sell	25	0.00
R209 On 04/11/2021	10.00	Put	Buy	25	0.00
R209 On 04/11/2021	10.00	Put	Sell	25	0.00
R209 On 04/11/2021	10.00	Put	Buy	25	0.00
R209 On 04/11/2021	10.00	Put	Sell	25	0.00
R209 On 04/11/2021	10.00	Put	Buy	25	0.00
R209 On 04/11/2021	10.00	Put	Sell	25	0.00
R209 On 04/11/2021	10.00	Put	Buy	25	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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	2	0.00
R213 On 05/08/2021 Bond Future			Buy	2	0.00
R213 On 05/08/2021 Bond Future			Sell	2	0.00
R213 On 05/08/2021 Bond Future			Buy	2	0.00
R213 On 05/08/2021 Bond Future			Sell	5	0.00
R213 On 05/08/2021 Bond Future			Buy	5	0.00
R214 Bond Future					
R214 On 05/08/2021 Bond Future			Buy	5	0.00
R214 On 05/08/2021 Bond Future			Sell	5	0.00
Grand Total for Daily Detailed Turnover:				9,335	0.00