



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/07/2021

TO DATE : 22/07/2021

---

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

---

#### Govi Total Return Index

GOVI On 05/08/2021	GOVI		Buy	13	0.00
GOVI On 05/08/2021	GOVI		Sell	13	0.00
GOVI On 05/08/2021	GOVI		Buy	13	0.00
GOVI On 05/08/2021	GOVI		Sell	13	0.00
GOVI On 05/08/2021	GOVI		Buy	13	0.00
GOVI On 05/08/2021	GOVI		Sell	13	0.00
GOVI On 04/11/2021	GOVI		Buy	13	0.00
GOVI On 04/11/2021	GOVI		Sell	13	0.00
GOVI On 04/11/2021	GOVI		Buy	13	0.00
GOVI On 04/11/2021	GOVI		Sell	13	0.00
GOVI On 04/11/2021	GOVI		Sell	13	0.00
GOVI On 04/11/2021	GOVI		Buy	13	0.00

-

**I2046 Bond Future**

2046 On 05/08/2021	Bond Future	Buy	3,294	0.00
2046 On 05/08/2021	Bond Future	Sell	3,294	0.00
2046 On 04/11/2021	Bond Future	Sell	3,294	0.00
2046 On 04/11/2021	Bond Future	Buy	3,294	0.00
2046 On 05/08/2021	Bond Future	Buy	4,222	0.00
2046 On 05/08/2021	Bond Future	Sell	4,222	0.00
2046 On 04/11/2021	Bond Future	Sell	4,222	0.00
2046 On 04/11/2021	Bond Future	Buy	4,222	0.00
2046 On 05/08/2021	Bond Future	Buy	7,516	0.00
2046 On 05/08/2021	Bond Future	Sell	7,516	0.00
2046 On 04/11/2021	Bond Future	Sell	7,516	0.00
2046 On 04/11/2021	Bond Future	Buy	7,516	0.00

**I2050 Bond Future**

2050 On 05/08/2021	Bond Future	Buy	1,172	0.00
2050 On 05/08/2021	Bond Future	Sell	1,172	0.00
2050 On 04/11/2021	Bond Future	Sell	1,172	0.00
2050 On 04/11/2021	Bond Future	Buy	1,172	0.00
2050 On 05/08/2021	Bond Future	Buy	3,195	0.00
2050 On 05/08/2021	Bond Future	Sell	3,195	0.00
2050 On 04/11/2021	Bond Future	Sell	3,195	0.00
2050 On 04/11/2021	Bond Future	Buy	3,195	0.00
2050 On 05/08/2021	Bond Future	Buy	4,367	0.00
2050 On 05/08/2021	Bond Future	Sell	4,367	0.00
2050 On 04/11/2021	Bond Future	Sell	4,367	0.00
2050 On 04/11/2021	Bond Future	Buy	4,367	0.00

**R186 Bond Future**

R186 On 05/08/2021	Bond Future	Buy	20	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	20	0.00
R186 On 04/11/2021	Bond Future	Sell	40	0.00
R186 On 04/11/2021	Bond Future	Buy	40	0.00
R186 On 04/11/2021	Bond Future	Sell	76	0.00
R186 On 04/11/2021	Bond Future	Buy	76	0.00

**R197 Bond Future**

R197 On 05/08/2021	Bond Future	Buy	3	0.00
R197 On 05/08/2021	Bond Future	Sell	3	0.00
R197 On 05/08/2021	Bond Future	Buy	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R197 On 05/08/2021			Sell	3	0.00
<b>R202 Bond Future</b>					
R202 On 04/11/2021			Sell	20	0.00
R202 On 04/11/2021			Buy	20	0.00
R202 On 04/11/2021			Sell	20	0.00
R202 On 04/11/2021			Buy	20	0.00
R202 On 05/08/2021			Buy	41	0.00
R202 On 05/08/2021			Sell	41	0.00
R202 On 04/11/2021			Sell	41	0.00
R202 On 04/11/2021			Buy	41	0.00
R202 On 05/08/2021			Buy	260	0.00
R202 On 05/08/2021			Sell	260	0.00
R202 On 04/11/2021			Sell	260	0.00
R202 On 04/11/2021			Buy	260	0.00
R202 On 05/08/2021			Buy	1,019	0.00
R202 On 05/08/2021			Sell	1,019	0.00
R202 On 04/11/2021			Sell	1,019	0.00
R202 On 04/11/2021			Buy	1,019	0.00
R202 On 05/08/2021			Buy	4,435	0.00
R202 On 05/08/2021			Sell	4,435	0.00
R202 On 04/11/2021			Sell	4,435	0.00
R202 On 04/11/2021			Buy	4,435	0.00
R202 On 05/08/2021			Buy	5,755	0.00
R202 On 05/08/2021			Sell	5,755	0.00
R202 On 04/11/2021			Sell	5,755	0.00
R202 On 04/11/2021			Buy	5,755	0.00
<b>R2023 Bond Future</b>					
R2023 On 05/08/2021			Sell	55	0.00
R2023 On 05/08/2021			Buy	55	0.00
<b>R2032 Bond Future</b>					
2032 On 04/11/2021			Sell	40	0.00
2032 On 04/11/2021			Buy	40	0.00
2032 On 04/11/2021			Sell	70	0.00
2032 On 04/11/2021			Buy	70	0.00
2032 On 04/11/2021			Sell	130	0.00

2032 On 04/11/2021	Bond Future	Buy	130	0.00
2032 On 04/11/2021	Bond Future	Sell	150	0.00
2032 On 04/11/2021	Bond Future	Buy	150	0.00
2032 On 04/11/2021	Bond Future	Sell	800	0.00
2032 On 04/11/2021	Bond Future	Buy	800	0.00
2032 On 04/11/2021	Bond Future	Sell	1,190	0.00
2032 On 04/11/2021	Bond Future	Buy	1,190	0.00

**R2035 Bond Future**

R035 On 04/11/2021	Bond Future	Buy	15	0.00
R035 On 04/11/2021	Bond Future	Sell	15	0.00
R035 On 04/11/2021	Bond Future	Sell	35	0.00
R035 On 04/11/2021	Bond Future	Buy	35	0.00
R035 On 05/08/2021	Bond Future	Buy	48	0.00
R035 On 05/08/2021	Bond Future	Sell	48	0.00
R035 On 04/11/2021	Bond Future	Sell	48	0.00
R035 On 04/11/2021	Bond Future	Buy	48	0.00
R035 On 04/11/2021	Bond Future	Buy	60	0.00
R035 On 04/11/2021	Bond Future	Sell	60	0.00
R035 On 05/08/2021	Bond Future	Buy	67	0.00
R035 On 05/08/2021	Bond Future	Sell	67	0.00
R035 On 04/11/2021	Bond Future	Sell	67	0.00
R035 On 04/11/2021	Bond Future	Buy	67	0.00
R035 On 04/11/2021	Bond Future	Buy	70	0.00
R035 On 04/11/2021	Bond Future	Sell	70	0.00
R035 On 05/08/2021	Bond Future	Buy	144	0.00
R035 On 05/08/2021	Bond Future	Sell	144	0.00
R035 On 05/08/2021	Bond Future	Buy	144	0.00
R035 On 05/08/2021	Bond Future	Sell	144	0.00
R035 On 04/11/2021	Bond Future	Buy	380	0.00
R035 On 04/11/2021	Bond Future	Sell	380	0.00
R035 On 04/11/2021	Bond Future	Buy	560	0.00
R035 On 04/11/2021	Bond Future	Sell	560	0.00
R035 On 05/08/2021	Bond Future	Buy	807	0.00
R035 On 05/08/2021	Bond Future	Sell	807	0.00
R035 On 04/11/2021	Bond Future	Sell	807	0.00
R035 On 04/11/2021	Bond Future	Buy	807	0.00
R035 On 05/08/2021	Bond Future	Buy	1,382	0.00
R035 On 05/08/2021	Bond Future	Sell	1,382	0.00
R035 On 04/11/2021	Bond Future	Sell	1,382	0.00
R035 On 04/11/2021	Bond Future	Buy	1,382	0.00
R035 On 05/08/2021	Bond Future	Sell	2,304	0.00
R035 On 05/08/2021	Bond Future	Buy	2,304	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 04/11/2021	Bond Future		Sell	2,304	0.00
R035 On 04/11/2021	Bond Future		Buy	2,304	0.00
<b>R2037 Bond Future</b>					
2037 On 04/11/2021	Bond Future		Buy	500	0.00
2037 On 04/11/2021	Bond Future		Sell	500	0.00
<b>R2040 Bond Future</b>					
2040 On 04/11/2021	Bond Future		Sell	15	0.00
2040 On 04/11/2021	Bond Future		Buy	15	0.00
2040 On 04/11/2021	Bond Future		Sell	31	0.00
2040 On 04/11/2021	Bond Future		Buy	31	0.00
<b>R212 Bond Future</b>					
R212 On 05/08/2021	Bond Future		Buy	10	0.00
R212 On 05/08/2021	Bond Future		Sell	10	0.00
R212 On 05/08/2021	Bond Future		Buy	10	0.00
R212 On 05/08/2021	Bond Future		Sell	10	0.00
R212 On 05/08/2021	Bond Future		Buy	20	0.00
R212 On 05/08/2021	Bond Future		Sell	20	0.00
<b>R213 Bond Future</b>					
R213 On 04/11/2021	Bond Future		Buy	30	0.00
R213 On 04/11/2021	Bond Future		Sell	30	0.00
R213 On 04/11/2021	Bond Future		Buy	40	0.00
R213 On 04/11/2021	Bond Future		Sell	40	0.00
R213 On 04/11/2021	Bond Future		Buy	70	0.00
R213 On 04/11/2021	Bond Future		Sell	70	0.00
R213 On 04/11/2021	Bond Future		Buy	80	0.00
R213 On 04/11/2021	Bond Future		Sell	80	0.00
R213 On 04/11/2021	Bond Future		Buy	430	0.00
R213 On 04/11/2021	Bond Future		Sell	430	0.00
R213 On 04/11/2021	Bond Future		Buy	650	0.00
R213 On 04/11/2021	Bond Future		Sell	650	0.00
R213 On 04/11/2021	Bond Future		Buy	650	0.00
R213 On 04/11/2021	Bond Future		Sell	650	0.00
R213 On 04/11/2021	Bond Future		Sell	650	0.00
R213 On 04/11/2021	Bond Future		Buy	650	0.00

**Grand Total for Daily Detailed Turnover:**

**87,077**

**0.00**