



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 : 28/09/2021

TO DATE : 28/09/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 04/11/2021	GOVI		Buy	1	0.00
GOVI On 04/11/2021	GOVI		Sell	1	0.00
I2033 Bond Future					
2033 On 04/11/2021	Bond Future		Sell	125	0.00
2033 On 04/11/2021	Bond Future		Buy	125	0.00
2033 On 04/11/2021	Bond Future		Sell	350	0.00
2033 On 04/11/2021	Bond Future		Buy	350	0.00
2033 On 04/11/2021	Bond Future		Sell	475	0.00
2033 On 04/11/2021	Bond Future		Buy	475	0.00
I2038 Bond Future					
2038 On 04/11/2021	Bond Future		Sell	30	0.00

2038 On 04/11/2021	Bond Future	Buy	30	0.00
2038 On 04/11/2021	Bond Future	Sell	30	0.00
2038 On 04/11/2021	Bond Future	Buy	30	0.00

R2030 Bond Future

2030 On 04/11/2021	Bond Future	Buy	4	0.00
2030 On 04/11/2021	Bond Future	Sell	4	0.00
2030 On 04/11/2021	Bond Future	Buy	7	0.00
2030 On 04/11/2021	Bond Future	Sell	7	0.00
2030 On 04/11/2021	Bond Future	Buy	11	0.00
2030 On 04/11/2021	Bond Future	Sell	11	0.00
2030 On 04/11/2021	Bond Future	Buy	13	0.00
2030 On 04/11/2021	Bond Future	Sell	13	0.00
2030 On 04/11/2021	Bond Future	Buy	16	0.00
2030 On 04/11/2021	Bond Future	Sell	16	0.00
2030 On 04/11/2021	Bond Future	Buy	18	0.00
2030 On 04/11/2021	Bond Future	Sell	18	0.00
2030 On 04/11/2021	Bond Future	Buy	30	0.00
2030 On 04/11/2021	Bond Future	Sell	30	0.00
2030 On 04/11/2021	Bond Future	Buy	30	0.00
2030 On 04/11/2021	Bond Future	Sell	30	0.00
2030 On 04/11/2021	Bond Future	Buy	38	0.00
2030 On 04/11/2021	Bond Future	Sell	38	0.00
2030 On 04/11/2021	Bond Future	Buy	65	0.00
2030 On 04/11/2021	Bond Future	Sell	65	0.00
2030 On 04/11/2021	Bond Future	Buy	67	0.00
2030 On 04/11/2021	Bond Future	Sell	67	0.00
2030 On 04/11/2021	Bond Future	Buy	69	0.00
2030 On 04/11/2021	Bond Future	Sell	69	0.00
2030 On 04/11/2021	Bond Future	Buy	106	0.00
2030 On 04/11/2021	Bond Future	Sell	106	0.00
2030 On 04/11/2021	Bond Future	Buy	106	0.00
2030 On 04/11/2021	Bond Future	Sell	106	0.00
2030 On 04/11/2021	Bond Future	Buy	155	0.00
2030 On 04/11/2021	Bond Future	Sell	155	0.00
2030 On 04/11/2021	Bond Future	Buy	523	0.00
2030 On 04/11/2021	Bond Future	Sell	523	0.00

R2032 Bond Future

2032 On 04/11/2021	Bond Future	Sell	23	0.00
2032 On 04/11/2021	Bond Future	Buy	23	0.00
2032 On 04/11/2021	Bond Future	Sell	84	0.00
2032 On 04/11/2021	Bond Future	Buy	84	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 04/11/2021			Sell	88	0.00
2032 On 04/11/2021			Buy	88	0.00
2032 On 04/11/2021			Sell	112	0.00
2032 On 04/11/2021			Buy	112	0.00
2032 On 04/11/2021			Sell	199	0.00
2032 On 04/11/2021			Buy	199	0.00
2032 On 04/11/2021			Sell	531	0.00
2032 On 04/11/2021			Buy	531	0.00
2032 On 04/11/2021			Sell	951	0.00
2032 On 04/11/2021			Buy	951	0.00
2032 On 04/11/2021			Sell	1,988	0.00
2032 On 04/11/2021			Buy	1,988	0.00
R2035 Bond Future					
R035 On 04/11/2021			Sell	15	0.00
R035 On 04/11/2021			Buy	15	0.00
R035 On 04/11/2021			Buy	15	0.00
R035 On 04/11/2021			Sell	15	0.00
R2037 Bond Future					
2037 On 04/11/2021			Sell	16	0.00
2037 On 04/11/2021			Buy	16	0.00
2037 On 04/11/2021			Sell	67	0.00
2037 On 04/11/2021			Buy	67	0.00
2037 On 04/11/2021			Sell	122	0.00
2037 On 04/11/2021			Buy	122	0.00
2037 On 04/11/2021			Sell	124	0.00
2037 On 04/11/2021			Buy	124	0.00
2037 On 04/11/2021			Sell	163	0.00
2037 On 04/11/2021			Buy	163	0.00
2037 On 04/11/2021			Sell	194	0.00
2037 On 04/11/2021			Buy	194	0.00
2037 On 04/11/2021			Buy	686	0.00
2037 On 04/11/2021			Sell	686	0.00
R2044 Bond Future					
2044 On 04/11/2021			Sell	2	0.00
2044 On 04/11/2021			Buy	2	0.00

2044 On 04/11/2021	Bond Future			Sell	2	0.00
2044 On 04/11/2021	Bond Future			Buy	2	0.00
2044 On 04/11/2021	Bond Future			Sell	2	0.00
2044 On 04/11/2021	Bond Future			Buy	2	0.00
2044 On 04/11/2021	Bond Future			Sell	2	0.00
2044 On 04/11/2021	Bond Future			Buy	2	0.00
2044 On 04/11/2021	Bond Future			Buy	2	0.00
2044 On 04/11/2021	Bond Future			Sell	2	0.00
2044 On 04/11/2021	Bond Future			Buy	2	0.00
2044 On 04/11/2021	Bond Future			Sell	2	0.00
2044 On 04/11/2021	Bond Future			Buy	2	0.00
2044 On 04/11/2021	Bond Future			Sell	2	0.00
2044 On 04/11/2021	Bond Future			Sell	3	0.00
2044 On 04/11/2021	Bond Future			Buy	3	0.00
2044 On 04/11/2021	Bond Future			Sell	4	0.00
2044 On 04/11/2021	Bond Future			Buy	4	0.00
2044 On 04/11/2021	Bond Future			Sell	8	0.00
2044 On 04/11/2021	Bond Future			Buy	8	0.00
2044 On 04/11/2021	Bond Future			Sell	14	0.00
2044 On 04/11/2021	Bond Future			Buy	14	0.00
2044 On 04/11/2021	Bond Future			Sell	15	0.00
2044 On 04/11/2021	Bond Future			Buy	15	0.00
2044 On 04/11/2021	Bond Future			Sell	18	0.00
2044 On 04/11/2021	Bond Future			Buy	18	0.00
2044 On 04/11/2021	Bond Future			Sell	38	0.00
2044 On 04/11/2021	Bond Future			Buy	38	0.00
2044 On 04/11/2021	Bond Future			Sell	39	0.00
2044 On 04/11/2021	Bond Future			Buy	39	0.00
2044 On 04/11/2021	Bond Future			Sell	60	0.00
2044 On 04/11/2021	Bond Future			Buy	60	0.00
2044 On 04/11/2021	Bond Future			Sell	60	0.00
2044 On 04/11/2021	Bond Future			Buy	60	0.00
2044 On 04/11/2021	Bond Future			Sell	95	0.00
2044 On 04/11/2021	Bond Future			Buy	95	0.00
2044 On 04/11/2021	Bond Future			Sell	95	0.00
2044 On 04/11/2021	Bond Future			Buy	95	0.00

R2048 Bond Future

R248 On 03/02/2022	Bond Future	10.50	Call	Buy	4	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Sell	4	0.00
R248 On 03/02/2022	Bond Future	10.00	Call	Buy	4	0.00
R248 On 03/02/2022	Bond Future	10.00	Call	Sell	4	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Sell	4	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Buy	4	0.00
R248 On 03/02/2022	Bond Future	10.70	Call	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R248 On 03/02/2022	Bond Future	10.70	Call	Buy	4	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Buy	13	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Sell	13	0.00
R248 On 03/02/2022	Bond Future	10.00	Call	Buy	13	0.00
R248 On 03/02/2022	Bond Future	10.00	Call	Sell	13	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Sell	13	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Buy	13	0.00
R248 On 03/02/2022	Bond Future	10.70	Call	Sell	13	0.00
R248 On 03/02/2022	Bond Future	10.70	Call	Buy	13	0.00
R248 On 04/11/2021	Bond Future			Sell	22	0.00
R248 On 04/11/2021	Bond Future			Buy	22	0.00
R248 On 04/11/2021	Bond Future			Buy	22	0.00
R248 On 04/11/2021	Bond Future			Sell	22	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Buy	40	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Sell	40	0.00
R248 On 03/02/2022	Bond Future	10.00	Call	Buy	40	0.00
R248 On 03/02/2022	Bond Future	10.00	Call	Sell	40	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Sell	40	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Buy	40	0.00
R248 On 03/02/2022	Bond Future	10.70	Call	Sell	40	0.00
R248 On 03/02/2022	Bond Future	10.70	Call	Buy	40	0.00
R248 On 03/02/2022	Bond Future	10.70	Call	Sell	151	0.00
R248 On 03/02/2022	Bond Future	10.70	Call	Buy	151	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Buy	191	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Sell	191	0.00
R248 On 03/02/2022	Bond Future	10.00	Call	Buy	191	0.00
R248 On 03/02/2022	Bond Future	10.00	Call	Sell	191	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Sell	191	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Buy	191	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Buy	202	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Sell	202	0.00
R248 On 03/02/2022	Bond Future	10.00	Call	Buy	202	0.00
R248 On 03/02/2022	Bond Future	10.00	Call	Sell	202	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Sell	202	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Buy	202	0.00
R248 On 03/02/2022	Bond Future	10.70	Call	Sell	202	0.00
R248 On 03/02/2022	Bond Future	10.70	Call	Buy	202	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Buy	850	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Sell	850	0.00

R248 On 03/02/2022	Bond Future	10.00	Call	Buy	850	0.00
R248 On 03/02/2022	Bond Future	10.00	Call	Sell	850	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Sell	850	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Buy	850	0.00
R248 On 03/02/2022	Bond Future	10.70	Call	Sell	890	0.00
R248 On 03/02/2022	Bond Future	10.70	Call	Buy	890	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Buy	1,300	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Sell	1,300	0.00
R248 On 03/02/2022	Bond Future	10.00	Call	Sell	1,300	0.00
R248 On 03/02/2022	Bond Future	10.00	Call	Buy	1,300	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Sell	1,300	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Buy	1,300	0.00
R248 On 03/02/2022	Bond Future	10.70	Call	Sell	1,300	0.00
R248 On 03/02/2022	Bond Future	10.70	Call	Buy	1,300	0.00

R209 Bond Future

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			Buy	20	0.00
R209 On 04/11/2021	Bond Future			Sell	20	0.00
R209 On 04/11/2021	Bond Future			Sell	54	0.00
R209 On 04/11/2021	Bond Future			Buy	54	0.00
R209 On 04/11/2021	Bond Future			Buy	115	0.00
R209 On 04/11/2021	Bond Future			Sell	115	0.00
R209 On 04/11/2021	Bond Future			Buy	115	0.00
R209 On 04/11/2021	Bond Future			Sell	115	0.00

R212 Bond Future

R212 On 04/11/2021	Bond Future			Buy	14	0.00
R212 On 04/11/2021	Bond Future			Sell	14	0.00
R212 On 04/11/2021	Bond Future			Sell	14	0.00
R212 On 04/11/2021	Bond Future			Buy	14	0.00

R214 Bond Future

R214 On 04/11/2021	Bond Future			Sell	153	0.00
R214 On 04/11/2021	Bond Future			Buy	153	0.00
R214 On 04/11/2021	Bond Future			Buy	153	0.00
R214 On 04/11/2021	Bond Future			Sell	153	0.00

Grand Total for Daily Detailed Turnover:

19,210 0.00