



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 : 01/10/2021

TO DATE : 01/10/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

New Inflation Linked Index

IGOV On 04/11/2021	Index Future		Sell	5	0.00
IGOV On 04/11/2021	Index Future		Buy	5	0.00

R186 Bond Future

R186 On 04/11/2021	Bond Future		Sell	14	0.00
R186 On 04/11/2021	Bond Future		Buy	14	0.00
R186 On 04/11/2021	Bond Future		Buy	14	0.00
R186 On 04/11/2021	Bond Future		Sell	14	0.00
R186 On 04/11/2021	Bond Future		Buy	150	0.00
R186 On 04/11/2021	Bond Future		Sell	150	0.00
R186 On 04/11/2021	Bond Future		Buy	150	0.00
R186 On 04/11/2021	Bond Future		Sell	150	0.00
R186 On 04/11/2021	Bond Future		Sell	150	0.00

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R186 On 04/11/2021	Bond Future	Buy	150	0.00
R2040 Bond Future				
2040 On 04/11/2021	Bond Future	Buy	4	0.00
2040 On 04/11/2021	Bond Future	Sell	4	0.00
2040 On 04/11/2021	Bond Future	Buy	4	0.00
2040 On 04/11/2021	Bond Future	Sell	4	0.00
2040 On 04/11/2021	Bond Future	Buy	6	0.00
2040 On 04/11/2021	Bond Future	Sell	6	0.00
R2048 Bond Future				
R248 On 04/11/2021	Bond Future	Sell	1	0.00
R248 On 04/11/2021	Bond Future	Buy	1	0.00
R214 Bond Future				
R214 On 04/11/2021	Bond Future	Buy	20	0.00
R214 On 04/11/2021	Bond Future	Sell	20	0.00
R214 On 04/11/2021	Bond Future	Sell	39	0.00
R214 On 04/11/2021	Bond Future	Buy	39	0.00
R214 On 04/11/2021	Bond Future	Sell	85	0.00
R214 On 04/11/2021	Bond Future	Buy	85	0.00
R214 On 04/11/2021	Bond Future	Buy	124	0.00
R214 On 04/11/2021	Bond Future	Sell	124	0.00
Grand Total for Daily Detailed Turnover:			766	0.00