



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 : 16/08/2022

TO DATE : 16/08/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 03/11/2022	Bond Future		Sell	10	0.00
2025 On 03/11/2022	Bond Future		Buy	10	0.00
2025 On 03/11/2022	Bond Future		Sell	10	0.00
2025 On 03/11/2022	Bond Future		Buy	10	0.00
2025 On 03/11/2022	Bond Future		Sell	20	0.00
2025 On 03/11/2022	Bond Future		Buy	20	0.00
2025 On 03/11/2022	Bond Future		Sell	60	0.00
2025 On 03/11/2022	Bond Future		Buy	60	0.00
2025 On 03/11/2022	Bond Future		Buy	100	0.00
2025 On 03/11/2022	Bond Future		Sell	100	0.00
R186 Bond Future					
R186 On 03/11/2022	Bond Future		Sell	2	0.00

R186 On 03/11/2022	Bond Future		Buy	2	0.00
R186 On 03/11/2022	Bond Future		Sell	3	0.00
R186 On 03/11/2022	Bond Future		Buy	3	0.00
R186 On 03/11/2022	Bond Future		Buy	100	0.00
R186 On 03/11/2022	Bond Future		Sell	100	0.00
R186 On 03/11/2022	Bond Future		Sell	100	0.00
R186 On 03/11/2022	Bond Future		Buy	100	0.00
R186 On 03/11/2022	Bond Future		Buy	100	0.00
R186 On 03/11/2022	Bond Future		Sell	100	0.00

R2032 Bond Future

2032 On 03/11/2022	Bond Future		Buy	126	0.00
2032 On 03/11/2022	Bond Future		Sell	126	0.00

R2044 Bond Future

2044 On 03/11/2022	Bond Future		Sell	6	0.00	
2044 On 03/11/2022	Bond Future		Buy	6	0.00	
2044 On 03/11/2022	Bond Future		Sell	6	0.00	
2044 On 03/11/2022	Bond Future		Buy	6	0.00	
2044 On 03/11/2022	Bond Future		Sell	7	0.00	
2044 On 03/11/2022	Bond Future		Buy	7	0.00	
2044 On 03/11/2022	Bond Future		Sell	7	0.00	
2044 On 03/11/2022	Bond Future		Buy	7	0.00	
2044 On 03/11/2022	Bond Future		Sell	15	0.00	
2044 On 03/11/2022	Bond Future		Buy	15	0.00	
2044 On 03/11/2022	Bond Future		Sell	19	0.00	
2044 On 03/11/2022	Bond Future		Buy	19	0.00	
2044 On 03/11/2022	Bond Future		Sell	21	0.00	
2044 On 03/11/2022	Bond Future		Buy	21	0.00	
2044 On 03/11/2022	Bond Future		Sell	27	0.00	
2044 On 03/11/2022	Bond Future		Buy	27	0.00	
2044 On 03/11/2022	Bond Future		Buy	32	0.00	
2044 On 03/11/2022	Bond Future		Sell	32	0.00	
2044 On 03/11/2022	Bond Future		Sell	44	0.00	
2044 On 03/11/2022	Bond Future		Buy	44	0.00	
2044 On 03/11/2022	Bond Future		Sell	48	0.00	
2044 On 03/11/2022	Bond Future		Buy	48	0.00	
2044 On 03/11/2022	Bond Future	10.80	Call	Sell	71	0.00
2044 On 03/11/2022	Bond Future	10.80	Call	Buy	71	0.00
2044 On 03/11/2022	Bond Future	10.10	Call	Buy	71	0.00
2044 On 03/11/2022	Bond Future	10.10	Call	Sell	71	0.00
2044 On 03/11/2022	Bond Future			Sell	133	0.00
2044 On 03/11/2022	Bond Future			Buy	133	0.00
2044 On 03/11/2022	Bond Future	10.80	Call	Sell	160	0.00
2044 On 03/11/2022	Bond Future	10.80	Call	Buy	160	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 03/11/2022 Bond Future	10.10	Call	Buy	160	0.00
2044 On 03/11/2022 Bond Future	10.10	Call	Sell	160	0.00
2044 On 03/11/2022 Bond Future	10.80	Call	Sell	189	0.00
2044 On 03/11/2022 Bond Future	10.80	Call	Buy	189	0.00
2044 On 03/11/2022 Bond Future	10.10	Call	Buy	189	0.00
2044 On 03/11/2022 Bond Future	10.10	Call	Sell	189	0.00
2044 On 03/11/2022 Bond Future			Sell	333	0.00
2044 On 03/11/2022 Bond Future			Buy	333	0.00
2044 On 03/11/2022 Bond Future			Sell	333	0.00
2044 On 03/11/2022 Bond Future			Buy	333	0.00
2044 On 03/11/2022 Bond Future	10.80	Call	Sell	420	0.00
2044 On 03/11/2022 Bond Future	10.80	Call	Buy	420	0.00
2044 On 03/11/2022 Bond Future	10.10	Call	Sell	420	0.00
2044 On 03/11/2022 Bond Future	10.10	Call	Buy	420	0.00
R2048 Bond Future					
R248 On 03/11/2022 Bond Future			Sell	2	0.00
R248 On 03/11/2022 Bond Future			Buy	2	0.00
R248 On 03/11/2022 Bond Future			Sell	3	0.00
R248 On 03/11/2022 Bond Future			Buy	3	0.00
Grand Total for Daily Detailed Turnover:				3,347	0.00