



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 : 24/08/2022

TO DATE : 24/08/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 03/11/2022	GOVI		Sell	2	0.00
GOVI On 03/11/2022	GOVI		Buy	2	0.00

I2025 Bond Future

2025 On 03/11/2022	Bond Future		Buy	200	0.00
2025 On 03/11/2022	Bond Future		Sell	200	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		Buy	10	0.00
R186 On 03/11/2022	Bond Future		Sell	10	0.00
R186 On 03/11/2022	Bond Future		Buy	11	0.00

R186 On 03/11/2022	Bond Future			Sell	11	0.00
R186 On 03/11/2022	Bond Future			Sell	21	0.00
R186 On 03/11/2022	Bond Future			Buy	21	0.00
R197 Bond Future						
R197 On 03/11/2022	Bond Future			Buy	25	0.00
R197 On 03/11/2022	Bond Future			Sell	25	0.00
R2023 Bond Future						
R023 On 03/11/2022	Bond Future			Buy	123	0.00
R023 On 03/11/2022	Bond Future			Sell	123	0.00
R023 On 03/11/2022	Bond Future			Buy	269	0.00
R023 On 03/11/2022	Bond Future			Sell	269	0.00
R2032 Bond Future						
2032 On 03/11/2022	Bond Future			Buy	12	0.00
2032 On 03/11/2022	Bond Future			Sell	12	0.00
R2035 Bond Future						
R035 On 03/11/2022	Bond Future			Buy	203	0.00
R035 On 03/11/2022	Bond Future			Sell	203	0.00
R035 On 03/11/2022	Bond Future			Sell	203	0.00
R035 On 03/11/2022	Bond Future			Buy	203	0.00
R2037 Bond Future						
2037 On 03/11/2022	Bond Future			Buy	10	0.00
2037 On 03/11/2022	Bond Future			Sell	10	0.00
2037 On 03/11/2022	Bond Future			Sell	38	0.00
2037 On 03/11/2022	Bond Future			Buy	38	0.00
2037 On 03/11/2022	Bond Future			Sell	38	0.00
2037 On 03/11/2022	Bond Future			Buy	38	0.00
R2040 Bond Future						
2040 On 03/11/2022	Bond Future	10.60	Call	Buy	1	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Sell	1	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Sell	1	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Buy	1	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Sell	2	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Buy	2	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Buy	2	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Sell	2	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Buy	16	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Sell	16	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Sell	16	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2040 On 03/11/2022	Bond Future	11.30	Call	Buy	16	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Sell	23	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Buy	23	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Buy	23	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Sell	23	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Buy	26	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Sell	26	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Sell	26	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Buy	26	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Sell	36	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Buy	36	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Buy	36	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Sell	36	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Buy	48	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Sell	48	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Sell	48	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Buy	48	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Sell	67	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Buy	67	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Buy	67	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Sell	67	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Buy	107	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Sell	107	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Sell	107	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Buy	107	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Buy	111	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Sell	111	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Sell	111	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Buy	111	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Buy	126	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Sell	126	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Sell	126	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Buy	126	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Buy	133	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Sell	133	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Sell	133	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Buy	133	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Sell	150	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Buy	150	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Buy	150	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Sell	150	0.00

2040 On 03/11/2022	Bond Future	10.10	Call	Sell	157	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Buy	157	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Buy	157	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Sell	157	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Sell	177	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Buy	177	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Buy	177	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Sell	177	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Sell	188	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Buy	188	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Buy	188	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Sell	188	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Buy	1,032	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Sell	1,032	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Sell	1,032	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Buy	1,032	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Sell	1,450	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Buy	1,450	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Buy	1,450	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Sell	1,450	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Sell	1,600	0.00
2040 On 03/11/2022	Bond Future	10.60	Call	Buy	1,600	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Sell	1,600	0.00
2040 On 03/11/2022	Bond Future	11.30	Call	Buy	1,600	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Buy	2,250	0.00
2040 On 03/11/2022	Bond Future	10.10	Call	Sell	2,250	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Buy	2,250	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Sell	2,250	0.00

R2048 Bond Future

R248 On 03/11/2022	Bond Future	10.60	Call	Buy	2	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Sell	2	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Sell	2	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Buy	2	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Buy	14	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Sell	14	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Sell	14	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Buy	14	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Buy	18	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Sell	18	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Sell	18	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Buy	18	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Buy	47	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Sell	47	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Sell	47	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 03/11/2022	Bond Future	11.30	Call	Buy	47	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Buy	76	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Sell	76	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Sell	76	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Buy	76	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Buy	79	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Sell	79	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Sell	79	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Buy	79	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Buy	106	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Sell	106	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Sell	106	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Buy	106	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Buy	125	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Sell	125	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Sell	125	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Buy	125	0.00
R248 On 03/11/2022	Bond Future			Buy	400	0.00
R248 On 03/11/2022	Bond Future			Sell	400	0.00
R248 On 03/11/2022	Bond Future			Buy	400	0.00
R248 On 03/11/2022	Bond Future			Sell	400	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Buy	483	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Sell	483	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Sell	483	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Buy	483	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Buy	950	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Sell	950	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Buy	950	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Sell	950	0.00
R213 Bond Future						
R213 On 03/11/2022	Bond Future			Buy	13	0.00
R213 On 03/11/2022	Bond Future			Sell	13	0.00
Grand Total for Daily Detailed Turnover:					21,180	0.00