



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 : 15/09/2021

TO DATE : 15/09/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2046 Bond Future					
2046 On 04/11/2021	Bond Future		Buy	17	0.00
2046 On 04/11/2021	Bond Future		Sell	17	0.00
R186 Bond Future					
R186 On 04/11/2021	Bond Future		Sell	1,750	0.00
R186 On 04/11/2021	Bond Future		Buy	1,750	0.00
R2030 Bond Future					
2030 On 04/11/2021	Bond Future		Buy	2,000	0.00
2030 On 04/11/2021	Bond Future		Sell	2,000	0.00
R2035 Bond Future					
R035 On 03/02/2022	Bond Future	10.24	Call Buy	500	0.00

-

5

R035 On 03/02/2022	Bond Future	10.24	Call	Sell	500	0.00
R035 On 03/02/2022	Bond Future	10.24	Call	Buy	500	0.00
R035 On 03/02/2022	Bond Future	10.24	Call	Sell	500	0.00
R035 On 03/02/2022	Bond Future	11.33	Put	Buy	500	0.00
R035 On 03/02/2022	Bond Future	11.33	Put	Sell	500	0.00
R035 On 03/02/2022	Bond Future	11.33	Put	Buy	500	0.00
R035 On 03/02/2022	Bond Future	11.33	Put	Sell	500	0.00
R035 On 03/02/2022	Bond Future	10.34	Put	Buy	500	0.00
R035 On 03/02/2022	Bond Future	10.34	Put	Sell	500	0.00
R035 On 03/02/2022	Bond Future	10.34	Put	Buy	500	0.00
R035 On 03/02/2022	Bond Future	10.34	Put	Sell	500	0.00

R212 Bond Future

R212 On 04/11/2021	Bond Future			Sell	25	0.00
R212 On 04/11/2021	Bond Future			Buy	25	0.00
R212 On 04/11/2021	Bond Future			Sell	50	0.00
R212 On 04/11/2021	Bond Future			Buy	50	0.00
R212 On 04/11/2021	Bond Future			Sell	50	0.00
R212 On 04/11/2021	Bond Future			Buy	50	0.00
R212 On 04/11/2021	Bond Future			Sell	50	0.00
R212 On 04/11/2021	Bond Future			Buy	50	0.00
R212 On 04/11/2021	Bond Future			Sell	100	0.00
R212 On 04/11/2021	Bond Future			Buy	100	0.00
R212 On 04/11/2021	Bond Future			Sell	500	0.00
R212 On 04/11/2021	Bond Future			Buy	500	0.00
R212 On 04/11/2021	Bond Future			Sell	725	0.00
R212 On 04/11/2021	Bond Future			Buy	725	0.00
R212 On 04/11/2021	Bond Future			Sell	1,500	0.00
R212 On 04/11/2021	Bond Future			Buy	1,500	0.00

R213 Bond Future

R213 On 04/11/2021	Bond Future			Buy	52	0.00
R213 On 04/11/2021	Bond Future			Sell	52	0.00
R213 On 04/11/2021	Bond Future			Buy	61	0.00
R213 On 04/11/2021	Bond Future			Sell	61	0.00
R213 On 04/11/2021	Bond Future			Sell	113	0.00
R213 On 04/11/2021	Bond Future			Buy	113	0.00

Grand Total for Daily Detailed Turnover:

9,993 0.00