



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 : 05/10/2021

TO DATE : 05/10/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 04/11/2021			Buy	126	0.00
R186 On 04/11/2021			Sell	126	0.00
R186 On 04/11/2021			Sell	270	0.00
R186 On 04/11/2021			Buy	270	0.00
R2030 Bond Future					
2030 On 03/02/2022	8.85	Call	Sell	44	0.00
2030 On 03/02/2022	8.85	Call	Buy	44	0.00
2030 On 03/02/2022	8.85	Call	Sell	44	0.00
2030 On 03/02/2022	8.85	Call	Buy	44	0.00
2030 On 03/02/2022	9.60	Call	Sell	44	0.00
2030 On 03/02/2022	9.60	Call	Buy	44	0.00
2030 On 03/02/2022	9.60	Call	Buy	44	0.00

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2030 On 03/02/2022	Bond Future	9.60	Call	Sell	44	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Sell	44	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Buy	44	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Buy	44	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Sell	44	0.00
2030 On 03/02/2022	Bond Future			Buy	566	0.00
2030 On 03/02/2022	Bond Future			Sell	566	0.00
2030 On 03/02/2022	Bond Future			Sell	900	0.00
2030 On 03/02/2022	Bond Future			Buy	900	0.00

R2032 Bond Future

2032 On 03/02/2022	Bond Future			Sell	1,350	0.00
2032 On 03/02/2022	Bond Future			Buy	1,350	0.00

R2035 Bond Future

R035 On 04/11/2021	Bond Future			Buy	14	0.00
R035 On 04/11/2021	Bond Future			Sell	14	0.00
R035 On 04/11/2021	Bond Future			Sell	16	0.00
R035 On 04/11/2021	Bond Future			Buy	16	0.00
R035 On 04/11/2021	Bond Future			Sell	20	0.00
R035 On 04/11/2021	Bond Future			Buy	20	0.00
R035 On 04/11/2021	Bond Future			Sell	50	0.00
R035 On 04/11/2021	Bond Future			Buy	50	0.00

R2040 Bond Future

2040 On 04/11/2021	Bond Future			Sell	2	0.00
2040 On 04/11/2021	Bond Future			Buy	2	0.00
2040 On 04/11/2021	Bond Future			Sell	6	0.00
2040 On 04/11/2021	Bond Future			Buy	6	0.00
2040 On 04/11/2021	Bond Future			Sell	13	0.00
2040 On 04/11/2021	Bond Future			Buy	13	0.00
2040 On 04/11/2021	Bond Future			Sell	21	0.00
2040 On 04/11/2021	Bond Future			Buy	21	0.00

R2048 Bond Future

R248 On 04/11/2021	Bond Future			Buy	1	0.00
R248 On 04/11/2021	Bond Future			Sell	1	0.00
R248 On 03/02/2022	Bond Future	10.90	Call	Sell	3	0.00
R248 On 03/02/2022	Bond Future	10.90	Call	Buy	3	0.00
R248 On 03/02/2022	Bond Future	10.20	Call	Buy	3	0.00
R248 On 03/02/2022	Bond Future	10.20	Call	Sell	3	0.00
R248 On 04/11/2021	Bond Future			Buy	6	0.00
R248 On 04/11/2021	Bond Future			Sell	6	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 04/11/2021			Buy	7	0.00
R248 On 04/11/2021			Sell	7	0.00
R248 On 03/02/2022	10.90	Call	Sell	22	0.00
R248 On 03/02/2022	10.90	Call	Buy	22	0.00
R248 On 03/02/2022	10.20	Call	Buy	22	0.00
R248 On 03/02/2022	10.20	Call	Sell	22	0.00
R248 On 03/02/2022	10.90	Call	Sell	27	0.00
R248 On 03/02/2022	10.90	Call	Buy	27	0.00
R248 On 03/02/2022	10.20	Call	Buy	27	0.00
R248 On 03/02/2022	10.20	Call	Sell	27	0.00
R248 On 04/11/2021			Buy	28	0.00
R248 On 04/11/2021			Sell	28	0.00
R248 On 04/11/2021			Buy	34	0.00
R248 On 04/11/2021			Sell	34	0.00
R248 On 03/02/2022	10.40	Call	Sell	100	0.00
R248 On 03/02/2022	10.40	Call	Buy	100	0.00
R248 On 03/02/2022	10.40	Call	Buy	100	0.00
R248 On 03/02/2022	10.40	Call	Sell	100	0.00
R248 On 03/02/2022	10.40	Call	Sell	100	0.00
R248 On 03/02/2022	10.40	Call	Buy	100	0.00
R248 On 03/02/2022	10.40	Call	Buy	100	0.00
R248 On 03/02/2022	10.40	Call	Sell	100	0.00
R248 On 03/02/2022	10.40	Call	Sell	100	0.00
R248 On 03/02/2022	11.00	Call	Buy	100	0.00
R248 On 03/02/2022	11.00	Call	Sell	100	0.00
R248 On 03/02/2022	11.00	Call	Sell	100	0.00
R248 On 03/02/2022	11.00	Call	Buy	100	0.00
R248 On 03/02/2022	11.00	Call	Buy	100	0.00
R248 On 03/02/2022	11.00	Call	Sell	100	0.00
R248 On 03/02/2022	11.00	Call	Sell	100	0.00
R248 On 03/02/2022	11.00	Call	Buy	100	0.00
R248 On 03/02/2022	11.00	Call	Buy	100	0.00
R248 On 03/02/2022	10.90	Call	Sell	112	0.00
R248 On 03/02/2022	10.90	Call	Buy	112	0.00
R248 On 03/02/2022	10.20	Call	Buy	112	0.00
R248 On 03/02/2022	10.20	Call	Sell	112	0.00
R248 On 03/02/2022	10.90	Call	Sell	136	0.00
R248 On 03/02/2022	10.90	Call	Buy	136	0.00
R248 On 03/02/2022	10.20	Call	Buy	136	0.00
R248 On 03/02/2022	10.20	Call	Sell	136	0.00
R248 On 04/11/2021			Buy	149	0.00

R248 On 04/11/2021	Bond Future		Sell	149	0.00
R248 On 04/11/2021	Bond Future		Sell	225	0.00
R248 On 04/11/2021	Bond Future		Buy	225	0.00
R248 On 03/02/2022	Bond Future	10.90	Call	600	0.00
R248 On 03/02/2022	Bond Future	10.90	Call	600	0.00
R248 On 03/02/2022	Bond Future	10.20	Call	600	0.00
R248 On 03/02/2022	Bond Future	10.20	Call	600	0.00
R248 On 03/02/2022	Bond Future	10.90	Call	900	0.00
R248 On 03/02/2022	Bond Future	10.90	Call	900	0.00
R248 On 03/02/2022	Bond Future	10.20	Call	900	0.00
R248 On 03/02/2022	Bond Future	10.20	Call	900	0.00
R248 On 03/02/2022	Bond Future		Buy	2,500	0.00
R248 On 03/02/2022	Bond Future		Sell	2,500	0.00

R213 Bond Future

R213 On 04/11/2021	Bond Future		Buy	59	0.00
R213 On 04/11/2021	Bond Future		Sell	59	0.00
R213 On 04/11/2021	Bond Future		Buy	90	0.00
R213 On 04/11/2021	Bond Future		Sell	90	0.00
R213 On 04/11/2021	Bond Future		Buy	149	0.00
R213 On 04/11/2021	Bond Future		Sell	149	0.00

R214 Bond Future

R214 On 04/11/2021	Bond Future		Sell	65	0.00
R214 On 04/11/2021	Bond Future		Buy	65	0.00
R214 On 04/11/2021	Bond Future		Sell	70	0.00
R214 On 04/11/2021	Bond Future		Buy	70	0.00
R214 On 04/11/2021	Bond Future		Sell	101	0.00
R214 On 04/11/2021	Bond Future		Buy	101	0.00
R214 On 04/11/2021	Bond Future		Sell	236	0.00
R214 On 04/11/2021	Bond Future		Buy	236	0.00

Grand Total for Daily Detailed Turnover:

11,738 0.00