



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 : 17/08/2022

TO DATE : 17/08/2022

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|--------|-----|----------|------------------|------|
| I2038 Bond Future | | | | | |
| 2038 On 03/11/2022 | | | Sell | 26 | 0.00 |
| 2038 On 03/11/2022 | | | Buy | 26 | 0.00 |
| I2050 Bond Future | | | | | |
| 2050 On 03/11/2022 | | | Sell | 1,750 | 0.00 |
| 2050 On 03/11/2022 | | | Buy | 1,750 | 0.00 |
| 2050 On 03/11/2022 | | | Buy | 1,750 | 0.00 |
| 2050 On 03/11/2022 | | | Sell | 1,750 | 0.00 |
| R186 Bond Future | | | | | |
| R186 On 03/11/2022 | | | Buy | 5 | 0.00 |
| R186 On 03/11/2022 | | | Sell | 5 | 0.00 |
| R186 On 03/11/2022 | | | Buy | 11 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| R186 On 03/11/2022 | Bond Future | Sell | 11 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Sell | 11 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Buy | 11 | 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 | 14 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Buy | 14 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Buy | 14 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Sell | 14 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Buy | 125 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Sell | 125 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Buy | 125 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Sell | 125 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Buy | 250 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Sell | 250 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Sell | 250 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Buy | 250 | 0.00 |

R2032 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| 2032 On 03/11/2022 | Bond Future | Sell | 10 | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Buy | 10 | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Buy | 14 | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Sell | 14 | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Buy | 25 | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Sell | 25 | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Sell | 35 | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Buy | 35 | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Sell | 39 | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Buy | 39 | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Sell | 39 | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Buy | 39 | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Sell | 45 | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Buy | 45 | 0.00 |

R2035 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| R035 On 03/11/2022 | Bond Future | Sell | 2 | 0.00 |
| R035 On 03/11/2022 | Bond Future | Buy | 2 | 0.00 |
| R035 On 03/11/2022 | Bond Future | Buy | 2 | 0.00 |
| R035 On 03/11/2022 | Bond Future | Sell | 2 | 0.00 |
| R035 On 03/11/2022 | Bond Future | Buy | 2 | 0.00 |
| R035 On 03/11/2022 | Bond Future | Sell | 2 | 0.00 |

R2037 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| 2037 On 03/11/2022 | Bond Future | Sell | 12 | 0.00 |
| 2037 On 03/11/2022 | Bond Future | Buy | 12 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|--------|-----|----------|------------------|------|
| 2037 On 03/11/2022 | | | Sell | 12 | 0.00 |
| 2037 On 03/11/2022 | | | Buy | 12 | 0.00 |
| 2037 On 03/11/2022 | | | Buy | 12 | 0.00 |
| 2037 On 03/11/2022 | | | Sell | 12 | 0.00 |
| R2040 Bond Future | | | | | |
| 2040 On 03/11/2022 | | | Sell | 5 | 0.00 |
| 2040 On 03/11/2022 | | | Buy | 5 | 0.00 |
| 2040 On 03/11/2022 | | | Buy | 5 | 0.00 |
| 2040 On 03/11/2022 | | | Sell | 5 | 0.00 |
| 2040 On 03/11/2022 | | | Buy | 5 | 0.00 |
| 2040 On 03/11/2022 | | | Sell | 5 | 0.00 |
| R2044 Bond Future | | | | | |
| 2044 On 03/11/2022 | | | Sell | 4 | 0.00 |
| 2044 On 03/11/2022 | | | Buy | 4 | 0.00 |
| 2044 On 03/11/2022 | | | Sell | 4 | 0.00 |
| 2044 On 03/11/2022 | | | Buy | 4 | 0.00 |
| 2044 On 03/11/2022 | | | Sell | 5 | 0.00 |
| 2044 On 03/11/2022 | | | Buy | 5 | 0.00 |
| 2044 On 03/11/2022 | | | Sell | 5 | 0.00 |
| 2044 On 03/11/2022 | | | Buy | 5 | 0.00 |
| 2044 On 03/11/2022 | | | Sell | 10 | 0.00 |
| 2044 On 03/11/2022 | | | Buy | 10 | 0.00 |
| 2044 On 03/11/2022 | | | Sell | 14 | 0.00 |
| 2044 On 03/11/2022 | | | Buy | 14 | 0.00 |
| 2044 On 03/11/2022 | | | Sell | 15 | 0.00 |
| 2044 On 03/11/2022 | | | Buy | 15 | 0.00 |
| 2044 On 03/11/2022 | | | Sell | 19 | 0.00 |
| 2044 On 03/11/2022 | | | Buy | 19 | 0.00 |
| 2044 On 03/11/2022 | | | Sell | 29 | 0.00 |
| 2044 On 03/11/2022 | | | Buy | 29 | 0.00 |
| 2044 On 03/11/2022 | | | Sell | 30 | 0.00 |
| 2044 On 03/11/2022 | | | Buy | 30 | 0.00 |
| 2044 On 03/11/2022 | | | Sell | 89 | 0.00 |
| 2044 On 03/11/2022 | | | Buy | 89 | 0.00 |
| 2044 On 03/11/2022 | | | Sell | 224 | 0.00 |
| 2044 On 03/11/2022 | | | Buy | 224 | 0.00 |
| 2044 On 03/11/2022 | | | Sell | 224 | 0.00 |
| 2044 On 03/11/2022 | | | Buy | 224 | 0.00 |

R2048 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| R248 On 03/11/2022 | Bond Future | | Buy | 33 | 0.00 |
| R248 On 03/11/2022 | Bond Future | | Sell | 33 | 0.00 |
| R248 On 03/11/2022 | Bond Future | | Buy | 33 | 0.00 |
| R248 On 03/11/2022 | Bond Future | | Sell | 33 | 0.00 |

R209 Bond Future

| | | | | | |
|--------------------|-------------|-------|-----------|-------|------|
| R209 On 03/11/2022 | Bond Future | | Sell | 1,285 | 0.00 |
| R209 On 03/11/2022 | Bond Future | | Buy | 1,285 | 0.00 |
| R209 On 03/11/2022 | Bond Future | | Sell | 1,315 | 0.00 |
| R209 On 03/11/2022 | Bond Future | | Buy | 1,315 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 10.00 | Call Buy | 2,500 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 10.00 | Call Sell | 2,500 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 10.00 | Call Buy | 2,500 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 10.00 | Call Sell | 2,500 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 12.50 | Put Buy | 2,500 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 12.50 | Put Sell | 2,500 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 12.50 | Put Buy | 2,500 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 12.50 | Put Sell | 2,500 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 11.00 | Put Sell | 2,500 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 11.00 | Put Buy | 2,500 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 11.00 | Put Sell | 2,500 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 11.00 | Put Buy | 2,500 | 0.00 |
| R209 On 03/11/2022 | Bond Future | | Buy | 2,600 | 0.00 |
| R209 On 03/11/2022 | Bond Future | | Sell | 2,600 | 0.00 |
| R209 On 03/11/2022 | Bond Future | | Sell | 2,600 | 0.00 |
| R209 On 03/11/2022 | Bond Future | | Buy | 2,600 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 10.00 | Call Sell | 5,000 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 10.00 | Call Buy | 5,000 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 10.00 | Call Buy | 5,000 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 10.00 | Call Sell | 5,000 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 12.50 | Put Sell | 5,000 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 12.50 | Put Buy | 5,000 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 12.50 | Put Buy | 5,000 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 12.50 | Put Sell | 5,000 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 11.00 | Put Buy | 5,000 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 11.00 | Put Sell | 5,000 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 11.00 | Put Sell | 5,000 | 0.00 |
| R209 On 04/05/2023 | Bond Future | 11.00 | Put Buy | 5,000 | 0.00 |

Grand Total for Daily Detailed Turnover: 58,144 0.00