



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 : 07/10/2021

TO DATE : 07/10/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

R186 Bond Future

R186 On 04/11/2021	Bond Future		Buy	10	0.00
R186 On 04/11/2021	Bond Future		Sell	10	0.00
R186 On 04/11/2021	Bond Future		Buy	20	0.00
R186 On 04/11/2021	Bond Future		Sell	20	0.00
R186 On 04/11/2021	Bond Future		Buy	20	0.00
R186 On 04/11/2021	Bond Future		Sell	20	0.00
R186 On 04/11/2021	Bond Future		Buy	30	0.00
R186 On 04/11/2021	Bond Future		Sell	30	0.00
R186 On 04/11/2021	Bond Future		Buy	30	0.00
R186 On 04/11/2021	Bond Future		Sell	30	0.00
R186 On 04/11/2021	Bond Future		Buy	30	0.00
R186 On 04/11/2021	Bond Future		Sell	30	0.00
R186 On 04/11/2021	Bond Future		Buy	30	0.00

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R186 On 04/11/2021	Bond Future	Sell	30	0.00
R186 On 04/11/2021	Bond Future	Buy	60	0.00
R186 On 04/11/2021	Bond Future	Sell	60	0.00
R186 On 04/11/2021	Bond Future	Buy	70	0.00
R186 On 04/11/2021	Bond Future	Sell	70	0.00
R186 On 04/11/2021	Bond Future	Buy	90	0.00
R186 On 04/11/2021	Bond Future	Sell	90	0.00
R186 On 04/11/2021	Bond Future	Buy	150	0.00
R186 On 04/11/2021	Bond Future	Sell	150	0.00
R186 On 04/11/2021	Bond Future	Buy	150	0.00
R186 On 04/11/2021	Bond Future	Sell	150	0.00
R186 On 04/11/2021	Bond Future	Sell	330	0.00
R186 On 04/11/2021	Bond Future	Buy	330	0.00
R186 On 04/11/2021	Bond Future	Buy	390	0.00
R186 On 04/11/2021	Bond Future	Sell	390	0.00
R186 On 04/11/2021	Bond Future	Sell	600	0.00
R186 On 04/11/2021	Bond Future	Buy	600	0.00

R2030 Bond Future

2030 On 04/11/2021	Bond Future	Buy	7	0.00
2030 On 04/11/2021	Bond Future	Sell	7	0.00
2030 On 04/11/2021	Bond Future	Buy	8	0.00
2030 On 04/11/2021	Bond Future	Sell	8	0.00
2030 On 04/11/2021	Bond Future	Buy	8	0.00
2030 On 04/11/2021	Bond Future	Sell	8	0.00
2030 On 03/02/2022	Bond Future	Sell	8	0.00
2030 On 03/02/2022	Bond Future	Buy	8	0.00
2030 On 04/11/2021	Bond Future	Buy	9	0.00
2030 On 04/11/2021	Bond Future	Sell	9	0.00
2030 On 04/11/2021	Bond Future	Buy	9	0.00
2030 On 04/11/2021	Bond Future	Sell	9	0.00
2030 On 03/02/2022	Bond Future	Sell	9	0.00
2030 On 03/02/2022	Bond Future	Buy	9	0.00
2030 On 04/11/2021	Bond Future	Buy	14	0.00
2030 On 04/11/2021	Bond Future	Sell	14	0.00
2030 On 04/11/2021	Bond Future	Buy	14	0.00
2030 On 04/11/2021	Bond Future	Sell	14	0.00
2030 On 03/02/2022	Bond Future	Sell	14	0.00
2030 On 03/02/2022	Bond Future	Buy	14	0.00
2030 On 04/11/2021	Bond Future	Sell	20	0.00
2030 On 04/11/2021	Bond Future	Buy	20	0.00
2030 On 04/11/2021	Bond Future	Sell	30	0.00
2030 On 04/11/2021	Bond Future	Buy	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/11/2021	Bond Future		Sell	30	0.00
2030 On 04/11/2021	Bond Future		Buy	30	0.00
2030 On 04/11/2021	Bond Future		Buy	33	0.00
2030 On 04/11/2021	Bond Future		Sell	33	0.00
2030 On 03/02/2022	Bond Future		Sell	33	0.00
2030 On 03/02/2022	Bond Future		Buy	33	0.00
2030 On 04/11/2021	Bond Future		Buy	36	0.00
2030 On 04/11/2021	Bond Future		Sell	36	0.00
2030 On 04/11/2021	Bond Future		Buy	36	0.00
2030 On 04/11/2021	Bond Future		Sell	36	0.00
2030 On 03/02/2022	Bond Future		Sell	36	0.00
2030 On 03/02/2022	Bond Future		Buy	36	0.00
2030 On 04/11/2021	Bond Future		Buy	45	0.00
2030 On 04/11/2021	Bond Future		Sell	45	0.00
2030 On 03/02/2022	Bond Future		Sell	45	0.00
2030 On 03/02/2022	Bond Future		Buy	45	0.00
2030 On 03/02/2022	Bond Future		Buy	45	0.00
2030 On 03/02/2022	Bond Future		Sell	45	0.00
2030 On 04/11/2021	Bond Future		Sell	50	0.00
2030 On 04/11/2021	Bond Future		Buy	50	0.00
2030 On 04/11/2021	Bond Future		Sell	50	0.00
2030 On 04/11/2021	Bond Future		Buy	50	0.00
2030 On 04/11/2021	Bond Future		Sell	50	0.00
2030 On 04/11/2021	Bond Future		Buy	50	0.00
2030 On 04/11/2021	Bond Future		Sell	50	0.00
2030 On 04/11/2021	Bond Future		Buy	50	0.00
2030 On 04/11/2021	Bond Future		Buy	63	0.00
2030 On 04/11/2021	Bond Future		Sell	63	0.00
2030 On 04/11/2021	Bond Future		Buy	69	0.00
2030 On 04/11/2021	Bond Future		Sell	69	0.00
2030 On 04/11/2021	Bond Future		Buy	70	0.00
2030 On 04/11/2021	Bond Future		Sell	70	0.00
2030 On 04/11/2021	Bond Future		Buy	70	0.00
2030 On 04/11/2021	Bond Future		Sell	70	0.00
2030 On 03/02/2022	Bond Future		Sell	70	0.00
2030 On 03/02/2022	Bond Future		Buy	70	0.00
2030 On 04/11/2021	Bond Future		Sell	100	0.00
2030 On 04/11/2021	Bond Future		Buy	100	0.00
2030 On 04/11/2021	Bond Future		Sell	120	0.00

2030 On 04/11/2021	Bond Future	Buy	120	0.00
2030 On 04/11/2021	Bond Future	Buy	126	0.00
2030 On 04/11/2021	Bond Future	Sell	126	0.00
2030 On 04/11/2021	Bond Future	Buy	126	0.00
2030 On 04/11/2021	Bond Future	Sell	126	0.00
2030 On 03/02/2022	Bond Future	Sell	126	0.00
2030 On 03/02/2022	Bond Future	Buy	126	0.00
2030 On 04/11/2021	Bond Future	Buy	138	0.00
2030 On 04/11/2021	Bond Future	Sell	138	0.00
2030 On 04/11/2021	Bond Future	Buy	138	0.00
2030 On 04/11/2021	Bond Future	Sell	138	0.00
2030 On 03/02/2022	Bond Future	Sell	138	0.00
2030 On 03/02/2022	Bond Future	Buy	138	0.00
2030 On 04/11/2021	Bond Future	Sell	150	0.00
2030 On 04/11/2021	Bond Future	Buy	150	0.00
2030 On 04/11/2021	Bond Future	Buy	159	0.00
2030 On 04/11/2021	Bond Future	Sell	159	0.00
2030 On 03/02/2022	Bond Future	Sell	159	0.00
2030 On 03/02/2022	Bond Future	Buy	159	0.00
2030 On 03/02/2022	Bond Future	Buy	159	0.00
2030 On 03/02/2022	Bond Future	Sell	159	0.00
2030 On 04/11/2021	Bond Future	Buy	167	0.00
2030 On 04/11/2021	Bond Future	Sell	167	0.00
2030 On 03/02/2022	Bond Future	Sell	167	0.00
2030 On 03/02/2022	Bond Future	Buy	167	0.00
2030 On 03/02/2022	Bond Future	Buy	167	0.00
2030 On 03/02/2022	Bond Future	Sell	167	0.00
2030 On 04/11/2021	Bond Future	Buy	197	0.00
2030 On 04/11/2021	Bond Future	Sell	197	0.00
2030 On 04/11/2021	Bond Future	Buy	198	0.00
2030 On 04/11/2021	Bond Future	Sell	198	0.00
2030 On 03/02/2022	Bond Future	Sell	198	0.00
2030 On 03/02/2022	Bond Future	Buy	198	0.00
2030 On 04/11/2021	Bond Future	Buy	213	0.00
2030 On 04/11/2021	Bond Future	Sell	213	0.00
2030 On 03/02/2022	Bond Future	Sell	213	0.00
2030 On 03/02/2022	Bond Future	Buy	213	0.00
2030 On 03/02/2022	Bond Future	Buy	213	0.00
2030 On 03/02/2022	Bond Future	Sell	213	0.00
2030 On 04/11/2021	Bond Future	Sell	250	0.00
2030 On 04/11/2021	Bond Future	Buy	250	0.00
2030 On 04/11/2021	Bond Future	Sell	250	0.00
2030 On 04/11/2021	Bond Future	Buy	250	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/11/2021	Bond Future		Buy	311	0.00
2030 On 04/11/2021	Bond Future		Sell	311	0.00
2030 On 03/02/2022	Bond Future		Sell	311	0.00
2030 On 03/02/2022	Bond Future		Buy	311	0.00
2030 On 04/11/2021	Bond Future		Buy	312	0.00
2030 On 04/11/2021	Bond Future		Sell	312	0.00
2030 On 04/11/2021	Bond Future		Buy	378	0.00
2030 On 04/11/2021	Bond Future		Sell	378	0.00
2030 On 03/02/2022	Bond Future		Sell	378	0.00
2030 On 03/02/2022	Bond Future		Buy	378	0.00
2030 On 03/02/2022	Bond Future		Buy	378	0.00
2030 On 03/02/2022	Bond Future		Sell	378	0.00
2030 On 04/11/2021	Bond Future		Buy	474	0.00
2030 On 04/11/2021	Bond Future		Sell	474	0.00
2030 On 03/02/2022	Bond Future		Sell	474	0.00
2030 On 03/02/2022	Bond Future		Buy	474	0.00
2030 On 04/11/2021	Bond Future		Buy	477	0.00
2030 On 04/11/2021	Bond Future		Sell	477	0.00
2030 On 04/11/2021	Bond Future		Buy	539	0.00
2030 On 04/11/2021	Bond Future		Sell	539	0.00
2030 On 03/02/2022	Bond Future		Sell	539	0.00
2030 On 03/02/2022	Bond Future		Buy	539	0.00
2030 On 04/11/2021	Bond Future		Buy	541	0.00
2030 On 04/11/2021	Bond Future		Sell	541	0.00
2030 On 04/11/2021	Bond Future		Buy	550	0.00
2030 On 04/11/2021	Bond Future		Sell	550	0.00
2030 On 04/11/2021	Bond Future		Sell	650	0.00
2030 On 04/11/2021	Bond Future		Buy	650	0.00
2030 On 04/11/2021	Bond Future		Sell	1,000	0.00
2030 On 04/11/2021	Bond Future		Buy	1,000	0.00
2030 On 04/11/2021	Bond Future		Buy	1,009	0.00
2030 On 04/11/2021	Bond Future		Sell	1,009	0.00
2030 On 03/02/2022	Bond Future		Buy	1,009	0.00
2030 On 03/02/2022	Bond Future		Sell	1,009	0.00
2030 On 03/02/2022	Bond Future		Sell	1,009	0.00
2030 On 03/02/2022	Bond Future		Buy	1,009	0.00
2030 On 04/11/2021	Bond Future		Buy	1,798	0.00
2030 On 04/11/2021	Bond Future		Sell	1,798	0.00
2030 On 03/02/2022	Bond Future		Buy	1,798	0.00

2030 On 03/02/2022	Bond Future	Sell	1,798	0.00
2030 On 03/02/2022	Bond Future	Sell	1,798	0.00
2030 On 03/02/2022	Bond Future	Buy	1,798	0.00
2030 On 04/11/2021	Bond Future	Sell	1,927	0.00
2030 On 04/11/2021	Bond Future	Buy	1,927	0.00
2030 On 03/02/2022	Bond Future	Buy	3,769	0.00
2030 On 03/02/2022	Bond Future	Sell	3,769	0.00
2030 On 04/11/2021	Bond Future	Sell	5,725	0.00
2030 On 04/11/2021	Bond Future	Buy	5,725	0.00
2030 On 03/02/2022	Bond Future	Sell	5,725	0.00
2030 On 03/02/2022	Bond Future	Buy	5,725	0.00

R2032 Bond Future

2032 On 04/11/2021	Bond Future	Sell	7	0.00
2032 On 04/11/2021	Bond Future	Buy	7	0.00
2032 On 04/11/2021	Bond Future	Sell	7	0.00
2032 On 04/11/2021	Bond Future	Buy	7	0.00
2032 On 04/11/2021	Bond Future	Buy	14	0.00
2032 On 04/11/2021	Bond Future	Sell	14	0.00
2032 On 04/11/2021	Bond Future	Sell	1,200	0.00
2032 On 04/11/2021	Bond Future	Buy	1,200	0.00
2032 On 04/11/2021	Bond Future	Sell	1,800	0.00
2032 On 04/11/2021	Bond Future	Buy	1,800	0.00
2032 On 04/11/2021	Bond Future	Sell	3,000	0.00
2032 On 04/11/2021	Bond Future	Buy	3,000	0.00

R2035 Bond Future

R035 On 03/02/2022	Bond Future	Sell	8	0.00
R035 On 03/02/2022	Bond Future	Buy	8	0.00
R035 On 03/02/2022	Bond Future	Sell	9	0.00
R035 On 03/02/2022	Bond Future	Buy	9	0.00
R035 On 03/02/2022	Bond Future	Buy	9	0.00
R035 On 03/02/2022	Bond Future	Sell	9	0.00
R035 On 03/02/2022	Bond Future	Sell	9	0.00
R035 On 03/02/2022	Bond Future	Buy	9	0.00
R035 On 04/11/2021	Bond Future	Buy	10	0.00
R035 On 04/11/2021	Bond Future	Sell	10	0.00
R035 On 03/02/2022	Bond Future	Sell	10	0.00
R035 On 03/02/2022	Bond Future	Buy	10	0.00
R035 On 03/02/2022	Bond Future	Buy	10	0.00
R035 On 03/02/2022	Bond Future	Sell	10	0.00
R035 On 03/02/2022	Bond Future	Sell	10	0.00
R035 On 03/02/2022	Bond Future	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 03/02/2022			Sell	15	0.00
R035 On 03/02/2022			Buy	15	0.00
R035 On 03/02/2022			Sell	16	0.00
R035 On 03/02/2022			Buy	16	0.00
R035 On 03/02/2022			Buy	16	0.00
R035 On 03/02/2022			Sell	16	0.00
R035 On 04/11/2021			Buy	20	0.00
R035 On 04/11/2021			Sell	20	0.00
R035 On 04/11/2021			Buy	20	0.00
R035 On 04/11/2021			Sell	20	0.00
R035 On 04/11/2021			Buy	20	0.00
R035 On 04/11/2021			Sell	20	0.00
R035 On 04/11/2021			Buy	20	0.00
R035 On 04/11/2021			Sell	20	0.00
R035 On 04/11/2021			Buy	20	0.00
R035 On 04/11/2021			Sell	20	0.00
R035 On 04/11/2021			Buy	20	0.00
R035 On 04/11/2021			Sell	20	0.00
R035 On 04/11/2021			Buy	20	0.00
R035 On 04/11/2021			Sell	20	0.00
R035 On 03/02/2022			Sell	35	0.00
R035 On 03/02/2022			Buy	35	0.00
R035 On 03/02/2022			Buy	35	0.00
R035 On 03/02/2022			Sell	35	0.00
R035 On 04/11/2021			Buy	40	0.00
R035 On 04/11/2021			Sell	40	0.00
R035 On 03/02/2022			Sell	40	0.00
R035 On 03/02/2022			Buy	40	0.00
R035 On 03/02/2022			Buy	40	0.00
R035 On 03/02/2022			Sell	40	0.00
R035 On 03/02/2022			Sell	40	0.00
R035 On 03/02/2022			Buy	40	0.00
R035 On 03/02/2022			Sell	47	0.00
R035 On 03/02/2022			Buy	47	0.00
R035 On 03/02/2022			Buy	47	0.00
R035 On 03/02/2022			Sell	47	0.00
R035 On 03/02/2022			Sell	47	0.00
R035 On 03/02/2022			Buy	47	0.00
R035 On 04/11/2021			Buy	50	0.00
R035 On 04/11/2021			Sell	50	0.00
R035 On 04/11/2021			Buy	60	0.00

R035 On 04/11/2021	Bond Future	Sell	60	0.00
R035 On 03/02/2022	Bond Future	Sell	69	0.00
R035 On 03/02/2022	Bond Future	Buy	69	0.00
R035 On 03/02/2022	Bond Future	Sell	76	0.00
R035 On 03/02/2022	Bond Future	Buy	76	0.00
R035 On 03/02/2022	Bond Future	Sell	77	0.00
R035 On 03/02/2022	Bond Future	Buy	77	0.00
R035 On 03/02/2022	Bond Future	Sell	78	0.00
R035 On 03/02/2022	Bond Future	Buy	78	0.00
R035 On 03/02/2022	Bond Future	Buy	78	0.00
R035 On 03/02/2022	Bond Future	Sell	78	0.00
R035 On 04/11/2021	Bond Future	Buy	100	0.00
R035 On 04/11/2021	Bond Future	Sell	100	0.00
R035 On 04/11/2021	Bond Future	Buy	100	0.00
R035 On 04/11/2021	Bond Future	Sell	100	0.00
R035 On 03/02/2022	Bond Future	Sell	139	0.00
R035 On 03/02/2022	Bond Future	Buy	139	0.00
R035 On 03/02/2022	Bond Future	Sell	140	0.00
R035 On 03/02/2022	Bond Future	Buy	140	0.00
R035 On 03/02/2022	Bond Future	Buy	140	0.00
R035 On 03/02/2022	Bond Future	Sell	140	0.00
R035 On 03/02/2022	Bond Future	Sell	153	0.00
R035 On 03/02/2022	Bond Future	Buy	153	0.00
R035 On 03/02/2022	Bond Future	Buy	153	0.00
R035 On 03/02/2022	Bond Future	Sell	153	0.00
R035 On 03/02/2022	Bond Future	Sell	153	0.00
R035 On 03/02/2022	Bond Future	Buy	153	0.00
R035 On 03/02/2022	Bond Future	Sell	168	0.00
R035 On 03/02/2022	Bond Future	Buy	168	0.00
R035 On 03/02/2022	Bond Future	Buy	168	0.00
R035 On 03/02/2022	Bond Future	Sell	168	0.00
R035 On 03/02/2022	Bond Future	Sell	168	0.00
R035 On 03/02/2022	Bond Future	Buy	168	0.00
R035 On 03/02/2022	Bond Future	Sell	176	0.00
R035 On 03/02/2022	Bond Future	Buy	176	0.00
R035 On 03/02/2022	Bond Future	Buy	176	0.00
R035 On 03/02/2022	Bond Future	Sell	176	0.00
R035 On 03/02/2022	Bond Future	Sell	176	0.00
R035 On 03/02/2022	Bond Future	Buy	176	0.00
R035 On 03/02/2022	Bond Future	Sell	217	0.00
R035 On 03/02/2022	Bond Future	Buy	217	0.00
R035 On 03/02/2022	Bond Future	Sell	221	0.00
R035 On 03/02/2022	Bond Future	Buy	221	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 03/02/2022			Buy	221	0.00
R035 On 03/02/2022			Sell	221	0.00
R035 On 03/02/2022			Sell	225	0.00
R035 On 03/02/2022			Buy	225	0.00
R035 On 03/02/2022			Buy	225	0.00
R035 On 03/02/2022			Sell	225	0.00
R035 On 03/02/2022			Sell	225	0.00
R035 On 03/02/2022			Buy	225	0.00
R035 On 04/11/2021			Sell	230	0.00
R035 On 04/11/2021			Buy	230	0.00
R035 On 04/11/2021			Buy	270	0.00
R035 On 04/11/2021			Sell	270	0.00
R035 On 03/02/2022			Sell	345	0.00
R035 On 03/02/2022			Buy	345	0.00
R035 On 03/02/2022			Sell	347	0.00
R035 On 03/02/2022			Buy	347	0.00
R035 On 03/02/2022			Buy	347	0.00
R035 On 03/02/2022			Sell	347	0.00
R035 On 03/02/2022			Sell	399	0.00
R035 On 03/02/2022			Buy	399	0.00
R035 On 03/02/2022			Buy	399	0.00
R035 On 03/02/2022			Sell	399	0.00
R035 On 03/02/2022			Sell	399	0.00
R035 On 03/02/2022			Buy	399	0.00
R035 On 04/11/2021			Buy	420	0.00
R035 On 04/11/2021			Sell	420	0.00
R035 On 03/02/2022			Sell	527	0.00
R035 On 03/02/2022			Buy	527	0.00
R035 On 03/02/2022			Sell	529	0.00
R035 On 03/02/2022			Buy	529	0.00
R035 On 03/02/2022			Buy	529	0.00
R035 On 03/02/2022			Sell	529	0.00
R035 On 03/02/2022			Sell	598	0.00
R035 On 03/02/2022			Buy	598	0.00
R035 On 03/02/2022			Sell	601	0.00
R035 On 03/02/2022			Buy	601	0.00
R035 On 03/02/2022			Buy	601	0.00
R035 On 03/02/2022			Sell	601	0.00
R035 On 03/02/2022			Sell	1,066	0.00

