



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 : 25/10/2021

TO DATE : 25/10/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

Govi Total Return Index

GOVI On 04/11/2021	GOVI		Sell	1	0.00
GOVI On 04/11/2021	GOVI		Buy	1	0.00
GOVI On 04/11/2021	GOVI		Sell	1	0.00
GOVI On 04/11/2021	GOVI		Buy	1	0.00
GOVI On 03/02/2022	GOVI		Sell	1	0.00
GOVI On 03/02/2022	GOVI		Buy	1	0.00
GOVI On 03/02/2022	GOVI		Sell	1	0.00
GOVI On 03/02/2022	GOVI		Buy	1	0.00
GOVI On 03/02/2022	GOVI		Sell	1	0.00
GOVI On 03/02/2022	GOVI		Buy	1	0.00
GOVI On 03/02/2022	GOVI		Buy	1	0.00
GOVI On 03/02/2022	GOVI		Sell	1	0.00
GOVI On 03/02/2022	GOVI		Sell	4	0.00

GOVI On 03/02/2022	GOVI	Buy	4	0.00
GOVI On 03/02/2022	GOVI	Sell	6	0.00
GOVI On 03/02/2022	GOVI	Buy	6	0.00
GOVI On 03/02/2022	GOVI	Sell	21	0.00
GOVI On 03/02/2022	GOVI	Buy	21	0.00
GOVI On 03/02/2022	GOVI	Sell	31	0.00
GOVI On 03/02/2022	GOVI	Buy	31	0.00
GOVI On 03/02/2022	GOVI	Buy	31	0.00
GOVI On 03/02/2022	GOVI	Sell	31	0.00

New Inflation Linked Index

IGOV On 04/11/2021	Index Future	Sell	2	0.00
IGOV On 04/11/2021	Index Future	Buy	2	0.00
IGOV On 03/02/2022	Index Future	Sell	2	0.00
IGOV On 03/02/2022	Index Future	Buy	2	0.00

R2030 Bond Future

2030 On 03/02/2022	Bond Future	Buy	4	0.00
2030 On 03/02/2022	Bond Future	Sell	4	0.00
2030 On 03/02/2022	Bond Future	Buy	8	0.00
2030 On 03/02/2022	Bond Future	Sell	8	0.00
2030 On 03/02/2022	Bond Future	Sell	10	0.00
2030 On 03/02/2022	Bond Future	Buy	10	0.00
2030 On 03/02/2022	Bond Future	Buy	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 03/02/2022	Bond Future	Sell	14	0.00
2030 On 03/02/2022	Bond Future	Buy	18	0.00
2030 On 03/02/2022	Bond Future	Sell	18	0.00
2030 On 03/02/2022	Bond Future	Buy	31	0.00
2030 On 03/02/2022	Bond Future	Sell	31	0.00
2030 On 03/02/2022	Bond Future	Buy	33	0.00
2030 On 03/02/2022	Bond Future	Sell	33	0.00
2030 On 03/02/2022	Bond Future	Buy	36	0.00
2030 On 03/02/2022	Bond Future	Sell	36	0.00
2030 On 03/02/2022	Bond Future	Buy	86	0.00
2030 On 03/02/2022	Bond Future	Sell	86	0.00
2030 On 03/02/2022	Bond Future	Buy	126	0.00
2030 On 03/02/2022	Bond Future	Sell	126	0.00
2030 On 03/02/2022	Bond Future	Buy	139	0.00
2030 On 03/02/2022	Bond Future	Sell	139	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 03/02/2022	Bond Future	Buy	168	0.00
2030 On 03/02/2022	Bond Future	Sell	168	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/02/2022	Bond Future		Buy	197	0.00
2030 On 03/02/2022	Bond Future		Sell	197	0.00
2030 On 03/02/2022	Bond Future		Buy	299	0.00
2030 On 03/02/2022	Bond Future		Sell	299	0.00
2030 On 03/02/2022	Bond Future		Buy	312	0.00
2030 On 03/02/2022	Bond Future		Sell	312	0.00
2030 On 03/02/2022	Bond Future		Buy	384	0.00
2030 On 03/02/2022	Bond Future		Sell	384	0.00
2030 On 03/02/2022	Bond Future		Buy	477	0.00
2030 On 03/02/2022	Bond Future		Sell	477	0.00
2030 On 03/02/2022	Bond Future		Buy	541	0.00
2030 On 03/02/2022	Bond Future		Sell	541	0.00
2030 On 03/02/2022	Bond Future		Buy	1,013	0.00
2030 On 03/02/2022	Bond Future		Sell	1,013	0.00
2030 On 03/02/2022	Bond Future		Buy	1,809	0.00
2030 On 03/02/2022	Bond Future		Sell	1,809	0.00
2030 On 03/02/2022	Bond Future		Sell	5,868	0.00
2030 On 03/02/2022	Bond Future		Buy	5,868	0.00
R2032 Bond Future					
2032 On 04/11/2021	Bond Future		Buy	1,200	0.00
2032 On 04/11/2021	Bond Future		Sell	1,200	0.00
2032 On 04/11/2021	Bond Future		Buy	1,800	0.00
2032 On 04/11/2021	Bond Future		Sell	1,800	0.00
R2035 Bond Future					
R035 On 03/02/2022	Bond Future		Sell	4	0.00
R035 On 03/02/2022	Bond Future		Buy	4	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		Sell	15	0.00
R035 On 03/02/2022	Bond Future		Buy	15	0.00
R035 On 03/02/2022	Bond Future		Sell	15	0.00
R035 On 03/02/2022	Bond Future		Buy	15	0.00
R035 On 03/02/2022	Bond Future		Sell	20	0.00
R035 On 03/02/2022	Bond Future		Buy	20	0.00
R035 On 03/02/2022	Bond Future		Sell	34	0.00
R035 On 03/02/2022	Bond Future		Buy	34	0.00
R035 On 03/02/2022	Bond Future		Sell	34	0.00
R035 On 03/02/2022	Bond Future		Buy	34	0.00

R035 On 03/02/2022	Bond Future	Sell	40	0.00
R035 On 03/02/2022	Bond Future	Buy	40	0.00
R035 On 03/02/2022	Bond Future	Sell	90	0.00
R035 On 03/02/2022	Bond Future	Buy	90	0.00
R035 On 03/02/2022	Bond Future	Sell	138	0.00
R035 On 03/02/2022	Bond Future	Buy	138	0.00
R035 On 03/02/2022	Bond Future	Sell	152	0.00
R035 On 03/02/2022	Bond Future	Buy	152	0.00
R035 On 03/02/2022	Bond Future	Sell	167	0.00
R035 On 03/02/2022	Bond Future	Buy	167	0.00
R035 On 03/02/2022	Bond Future	Sell	175	0.00
R035 On 03/02/2022	Bond Future	Buy	175	0.00
R035 On 03/02/2022	Bond Future	Sell	206	0.00
R035 On 03/02/2022	Bond Future	Buy	206	0.00
R035 On 03/02/2022	Bond Future	Buy	313	0.00
R035 On 03/02/2022	Bond Future	Sell	313	0.00
R035 On 03/02/2022	Bond Future	Sell	342	0.00
R035 On 03/02/2022	Bond Future	Buy	342	0.00
R035 On 03/02/2022	Bond Future	Sell	402	0.00
R035 On 03/02/2022	Bond Future	Buy	402	0.00
R035 On 03/02/2022	Bond Future	Sell	521	0.00
R035 On 03/02/2022	Bond Future	Buy	521	0.00
R035 On 03/02/2022	Bond Future	Sell	592	0.00
R035 On 03/02/2022	Bond Future	Buy	592	0.00
R035 On 03/02/2022	Bond Future	Sell	1,061	0.00
R035 On 03/02/2022	Bond Future	Buy	1,061	0.00
R035 On 03/02/2022	Bond Future	Sell	1,894	0.00
R035 On 03/02/2022	Bond Future	Buy	1,894	0.00
R035 On 03/02/2022	Bond Future	Sell	6,224	0.00
R035 On 03/02/2022	Bond Future	Buy	6,224	0.00

R2044 Bond Future

2044 On 03/02/2022	Bond Future	Sell	60	0.00
2044 On 03/02/2022	Bond Future	Buy	60	0.00
2044 On 03/02/2022	Bond Future	Buy	60	0.00
2044 On 03/02/2022	Bond Future	Sell	60	0.00

R2048 Bond Future

R248 On 04/11/2021	Bond Future	Sell	230	0.00
R248 On 04/11/2021	Bond Future	Buy	230	0.00
R248 On 04/11/2021	Bond Future	Sell	230	0.00
R248 On 04/11/2021	Bond Future	Buy	230	0.00

R212 Bond Future

R212 On 04/11/2021	Bond Future	Buy	30	0.00
--------------------	-------------	-----	----	------

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R212 On 04/11/2021	Bond Future		Sell	30	0.00
R212 On 04/11/2021	Bond Future		Buy	30	0.00
R212 On 04/11/2021	Bond Future		Sell	30	0.00
R212 On 04/11/2021	Bond Future		Buy	60	0.00
R212 On 04/11/2021	Bond Future		Sell	60	0.00
R212 On 04/11/2021	Bond Future		Buy	60	0.00
R212 On 04/11/2021	Bond Future		Sell	60	0.00
R212 On 04/11/2021	Bond Future		Buy	60	0.00
R212 On 04/11/2021	Bond Future		Sell	60	0.00
R212 On 04/11/2021	Bond Future		Buy	110	0.00
R212 On 04/11/2021	Bond Future		Sell	110	0.00
R212 On 04/11/2021	Bond Future		Buy	1,150	0.00
R212 On 04/11/2021	Bond Future		Sell	1,150	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
R214 Bond Future					
R214 On 03/02/2022	Bond Future		Sell	2	0.00
R214 On 03/02/2022	Bond Future		Buy	2	0.00
R214 On 03/02/2022	Bond Future		Sell	62	0.00
R214 On 03/02/2022	Bond Future		Buy	62	0.00
R214 On 03/02/2022	Bond Future		Sell	67	0.00
R214 On 03/02/2022	Bond Future		Buy	67	0.00
R214 On 03/02/2022	Bond Future		Sell	208	0.00
R214 On 03/02/2022	Bond Future		Buy	208	0.00
R214 On 03/02/2022	Bond Future		Buy	339	0.00
R214 On 03/02/2022	Bond Future		Sell	339	0.00
Grand Total for Daily Detailed Turnover:				31,555	0.00