



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 : 27/10/2021

TO DATE : 27/10/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

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	7	0.00
GOVI On 03/02/2022	GOVI		Buy	7	0.00
GOVI On 03/02/2022	GOVI		Sell	26	0.00
GOVI On 03/02/2022	GOVI		Buy	26	0.00
GOVI On 03/02/2022	GOVI		Sell	37	0.00
GOVI On 03/02/2022	GOVI		Buy	37	0.00
GOVI On 03/02/2022	GOVI		Sell	37	0.00
GOVI On 03/02/2022	GOVI		Buy	37	0.00

2025 Bond Future

2025 On 04/11/2021	Bond Future		Buy	10	0.00
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2025 On 04/11/2021	Bond Future	Sell	10	0.00
2025 On 03/02/2022	Bond Future	Sell	10	0.00
2025 On 03/02/2022	Bond Future	Buy	10	0.00
2025 On 04/11/2021	Bond Future	Buy	20	0.00
2025 On 04/11/2021	Bond Future	Sell	20	0.00
2025 On 03/02/2022	Bond Future	Sell	20	0.00
2025 On 03/02/2022	Bond Future	Buy	20	0.00
2025 On 03/02/2022	Bond Future	Buy	25	0.00
2025 On 03/02/2022	Bond Future	Sell	25	0.00
2025 On 04/11/2021	Bond Future	Buy	30	0.00
2025 On 04/11/2021	Bond Future	Sell	30	0.00
2025 On 03/02/2022	Bond Future	Sell	30	0.00
2025 On 03/02/2022	Bond Future	Buy	30	0.00
2025 On 04/11/2021	Bond Future	Buy	40	0.00
2025 On 04/11/2021	Bond Future	Sell	40	0.00
2025 On 03/02/2022	Bond Future	Sell	40	0.00
2025 On 03/02/2022	Bond Future	Buy	40	0.00
2025 On 04/11/2021	Bond Future	Buy	200	0.00
2025 On 04/11/2021	Bond Future	Sell	200	0.00
2025 On 03/02/2022	Bond Future	Sell	200	0.00
2025 On 03/02/2022	Bond Future	Buy	200	0.00
2025 On 04/11/2021	Bond Future	Buy	500	0.00
2025 On 04/11/2021	Bond Future	Sell	500	0.00
2025 On 03/02/2022	Bond Future	Sell	500	0.00
2025 On 03/02/2022	Bond Future	Buy	500	0.00
2025 On 04/11/2021	Bond Future	Buy	800	0.00
2025 On 04/11/2021	Bond Future	Sell	800	0.00
2025 On 03/02/2022	Bond Future	Sell	800	0.00
2025 On 03/02/2022	Bond Future	Buy	800	0.00

I2050 Bond Future

2050 On 04/11/2021	Bond Future	Buy	25	0.00
2050 On 04/11/2021	Bond Future	Sell	25	0.00
2050 On 03/02/2022	Bond Future	Sell	25	0.00
2050 On 03/02/2022	Bond Future	Buy	25	0.00

R186 Bond Future

R186 On 03/02/2022	Bond Future	Buy	2	0.00
R186 On 03/02/2022	Bond Future	Sell	2	0.00
R186 On 03/02/2022	Bond Future	Sell	3	0.00
R186 On 03/02/2022	Bond Future	Buy	3	0.00
R186 On 03/02/2022	Bond Future	Sell	4	0.00
R186 On 03/02/2022	Bond Future	Buy	4	0.00
R186 On 03/02/2022	Bond Future	Sell	4	0.00
R186 On 03/02/2022	Bond Future	Buy	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/02/2022			Sell	4	0.00
R186 On 03/02/2022			Buy	4	0.00
R186 On 03/02/2022			Sell	5	0.00
R186 On 03/02/2022			Buy	5	0.00
R186 On 03/02/2022			Sell	5	0.00
R186 On 03/02/2022			Buy	5	0.00
R186 On 03/02/2022			Sell	10	0.00
R186 On 03/02/2022			Buy	10	0.00
R186 On 03/02/2022			Sell	12	0.00
R186 On 03/02/2022			Buy	12	0.00
R186 On 03/02/2022			Sell	19	0.00
R186 On 03/02/2022			Buy	19	0.00
R186 On 03/02/2022			Sell	21	0.00
R186 On 03/02/2022			Buy	21	0.00
R186 On 03/02/2022			Sell	30	0.00
R186 On 03/02/2022			Buy	30	0.00
R186 On 03/02/2022			Sell	37	0.00
R186 On 03/02/2022			Buy	37	0.00
R186 On 03/02/2022			Sell	42	0.00
R186 On 03/02/2022			Buy	42	0.00
R186 On 05/05/2022	8.14	Call	Sell	61	0.00
R186 On 05/05/2022	8.14	Call	Buy	61	0.00
R186 On 05/05/2022	8.94	Put	Buy	61	0.00
R186 On 05/05/2022	8.94	Put	Sell	61	0.00
R186 On 04/11/2021			Sell	65	0.00
R186 On 04/11/2021			Buy	65	0.00
R186 On 03/02/2022			Sell	65	0.00
R186 On 03/02/2022			Buy	65	0.00
R186 On 05/05/2022	8.14	Call	Sell	96	0.00
R186 On 05/05/2022	8.14	Call	Buy	96	0.00
R186 On 05/05/2022	8.94	Put	Buy	96	0.00
R186 On 05/05/2022	8.94	Put	Sell	96	0.00
R186 On 05/05/2022	8.14	Call	Sell	114	0.00
R186 On 05/05/2022	8.14	Call	Buy	114	0.00
R186 On 05/05/2022	8.94	Put	Buy	114	0.00
R186 On 05/05/2022	8.94	Put	Sell	114	0.00
R186 On 05/05/2022	8.14	Call	Sell	183	0.00
R186 On 05/05/2022	8.14	Call	Buy	183	0.00
R186 On 05/05/2022	8.94	Put	Buy	183	0.00
R186 On 05/05/2022	8.94	Put	Sell	183	0.00
R186 On 03/02/2022			Sell	198	0.00

R186 On 03/02/2022	Bond Future			Buy	198	0.00
R186 On 05/05/2022	Bond Future	8.14	Call	Buy	454	0.00
R186 On 05/05/2022	Bond Future	8.14	Call	Sell	454	0.00
R186 On 05/05/2022	Bond Future	8.94	Put	Sell	454	0.00
R186 On 05/05/2022	Bond Future	8.94	Put	Buy	454	0.00

R202 Bond Future

R202 On 04/11/2021	Bond Future			Buy	5	0.00
R202 On 04/11/2021	Bond Future			Sell	5	0.00
R202 On 03/02/2022	Bond Future			Sell	5	0.00
R202 On 03/02/2022	Bond Future			Buy	5	0.00

R2023 Bond Future

R023 On 03/02/2022	Bond Future			Buy	72	0.00
R023 On 03/02/2022	Bond Future			Sell	72	0.00

R2030 Bond Future

2030 On 03/02/2022	Bond Future			Buy	7	0.00
2030 On 03/02/2022	Bond Future			Sell	7	0.00
2030 On 03/02/2022	Bond Future			Buy	19	0.00
2030 On 03/02/2022	Bond Future			Sell	19	0.00
2030 On 03/02/2022	Bond Future	8.85	Call	Sell	48	0.00
2030 On 03/02/2022	Bond Future	8.85	Call	Buy	48	0.00
2030 On 03/02/2022	Bond Future	8.85	Call	Buy	48	0.00
2030 On 03/02/2022	Bond Future	8.85	Call	Sell	48	0.00
2030 On 03/02/2022	Bond Future	9.60	Call	Sell	48	0.00
2030 On 03/02/2022	Bond Future	9.60	Call	Buy	48	0.00
2030 On 03/02/2022	Bond Future	9.60	Call	Buy	48	0.00
2030 On 03/02/2022	Bond Future	9.60	Call	Sell	48	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Sell	48	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Buy	48	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Buy	48	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Sell	48	0.00
2030 On 03/02/2022	Bond Future			Buy	49	0.00
2030 On 03/02/2022	Bond Future			Sell	49	0.00
2030 On 03/02/2022	Bond Future			Buy	92	0.00
2030 On 03/02/2022	Bond Future			Sell	92	0.00
2030 On 03/02/2022	Bond Future			Sell	167	0.00
2030 On 03/02/2022	Bond Future			Buy	167	0.00

R2040 Bond Future

2040 On 03/02/2022	Bond Future			Buy	3	0.00
2040 On 03/02/2022	Bond Future			Sell	3	0.00
2040 On 03/02/2022	Bond Future			Buy	4	0.00
2040 On 03/02/2022	Bond Future			Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2040 On 03/02/2022			Bond Future	Buy	5	0.00
2040 On 03/02/2022			Bond Future	Sell	5	0.00
2040 On 03/02/2022			Bond Future	Buy	7	0.00
2040 On 03/02/2022			Bond Future	Sell	7	0.00
2040 On 03/02/2022			Bond Future	Buy	15	0.00
2040 On 03/02/2022			Bond Future	Sell	15	0.00
2040 On 03/02/2022			Bond Future	Sell	20	0.00
2040 On 03/02/2022			Bond Future	Buy	20	0.00
2040 On 03/02/2022			Bond Future	Sell	20	0.00
2040 On 03/02/2022			Bond Future	Buy	20	0.00
2040 On 03/02/2022			Bond Future	Buy	20	0.00
2040 On 03/02/2022			Bond Future	Buy	20	0.00
2040 On 03/02/2022			Bond Future	Sell	20	0.00
2040 On 03/02/2022			Bond Future	Sell	54	0.00
2040 On 03/02/2022			Bond Future	Buy	54	0.00
R2048 Bond Future						
R248 On 04/11/2021			Bond Future	Buy	80	0.00
R248 On 04/11/2021			Bond Future	Sell	80	0.00
R248 On 03/02/2022			Bond Future	Sell	80	0.00
R248 On 03/02/2022			Bond Future	Buy	80	0.00
R212 Bond Future						
R212 On 04/11/2021			Bond Future	Buy	15	0.00
R212 On 04/11/2021			Bond Future	Sell	15	0.00
R212 On 04/11/2021			Bond Future	Buy	15	0.00
R212 On 04/11/2021			Bond Future	Sell	15	0.00
R212 On 04/11/2021			Bond Future	Buy	25	0.00
R212 On 04/11/2021			Bond Future	Sell	25	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	30	0.00
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	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	80	0.00
R212 On 04/11/2021			Bond Future	Sell	80	0.00

R212 On 04/11/2021	Bond Future	Buy	500	0.00
R212 On 04/11/2021	Bond Future	Sell	500	0.00
R212 On 04/11/2021	Bond Future	Buy	800	0.00
R212 On 04/11/2021	Bond Future	Sell	800	0.00
R212 On 04/11/2021	Bond Future	Buy	1,500	0.00
R212 On 04/11/2021	Bond Future	Sell	1,500	0.00

R214 Bond Future

R214 On 03/02/2022	Bond Future	Buy	105	0.00
R214 On 03/02/2022	Bond Future	Sell	105	0.00
R214 On 03/02/2022	Bond Future	Buy	128	0.00
R214 On 03/02/2022	Bond Future	Sell	128	0.00
R214 On 03/02/2022	Bond Future	Buy	233	0.00
R214 On 03/02/2022	Bond Future	Sell	233	0.00
R214 On 04/11/2021	Bond Future	Buy	500	0.00
R214 On 04/11/2021	Bond Future	Sell	500	0.00
R214 On 04/11/2021	Bond Future	Sell	500	0.00
R214 On 04/11/2021	Bond Future	Buy	500	0.00

Grand Total for Daily Detailed Turnover: 11,331 0.00