



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 : 24/11/2021

TO DATE : 24/11/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

R186 Bond Future

R186 On 03/02/2022	Bond Future		Sell	5	0.00
R186 On 03/02/2022	Bond Future		Buy	5	0.00
R186 On 03/02/2022	Bond Future		Sell	6	0.00
R186 On 03/02/2022	Bond Future		Buy	6	0.00
R186 On 03/02/2022	Bond Future		Sell	7	0.00
R186 On 03/02/2022	Bond Future		Buy	7	0.00
R186 On 03/02/2022	Bond Future		Sell	10	0.00
R186 On 03/02/2022	Bond Future		Buy	10	0.00
R186 On 03/02/2022	Bond Future		Sell	12	0.00
R186 On 03/02/2022	Bond Future		Buy	12	0.00
R186 On 03/02/2022	Bond Future		Sell	12	0.00
R186 On 03/02/2022	Bond Future		Buy	12	0.00
R186 On 03/02/2022	Bond Future		Sell	112	0.00

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R186 On 03/02/2022	Bond Future	Buy	112	0.00
R186 On 03/02/2022	Bond Future	Buy	140	0.00
R186 On 03/02/2022	Bond Future	Sell	140	0.00

R2030 Bond Future

2030 On 03/02/2022	Bond Future	Buy	3	0.00
2030 On 03/02/2022	Bond Future	Sell	3	0.00
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	Sell	7	0.00
2030 On 03/02/2022	Bond Future	Buy	7	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	Buy	9	0.00
2030 On 03/02/2022	Bond Future	Sell	9	0.00
2030 On 03/02/2022	Bond Future	Sell	15	0.00
2030 On 03/02/2022	Bond Future	Buy	15	0.00
2030 On 03/02/2022	Bond Future	Buy	20	0.00
2030 On 03/02/2022	Bond Future	Sell	20	0.00
2030 On 03/02/2022	Bond Future	Sell	37	0.00
2030 On 03/02/2022	Bond Future	Buy	37	0.00
2030 On 03/02/2022	Bond Future	Sell	72	0.00
2030 On 03/02/2022	Bond Future	Buy	72	0.00
2030 On 03/02/2022	Bond Future	Buy	87	0.00
2030 On 03/02/2022	Bond Future	Sell	87	0.00

R2032 Bond Future

2032 On 03/02/2022	Bond Future	Sell	2	0.00
2032 On 03/02/2022	Bond Future	Buy	2	0.00
2032 On 03/02/2022	Bond Future	Buy	2	0.00
2032 On 03/02/2022	Bond Future	Sell	2	0.00
2032 On 03/02/2022	Bond Future	Sell	54	0.00
2032 On 03/02/2022	Bond Future	Buy	54	0.00
2032 On 03/02/2022	Bond Future	Buy	54	0.00
2032 On 03/02/2022	Bond Future	Sell	54	0.00

R2035 Bond Future

R035 On 03/02/2022	Bond Future	Buy	12	0.00
R035 On 03/02/2022	Bond Future	Sell	12	0.00
R035 On 03/02/2022	Bond Future	Sell	13	0.00
R035 On 03/02/2022	Bond Future	Buy	13	0.00
R035 On 03/02/2022	Bond Future	Sell	16	0.00
R035 On 03/02/2022	Bond Future	Buy	16	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 03/02/2022			Buy	17	0.00
R035 On 03/02/2022			Sell	17	0.00
R035 On 03/02/2022			Buy	25	0.00
R035 On 03/02/2022			Sell	25	0.00
R035 On 03/02/2022			Sell	29	0.00
R035 On 03/02/2022			Buy	29	0.00
R035 On 03/02/2022			Sell	43	0.00
R035 On 03/02/2022			Buy	43	0.00
R035 On 03/02/2022			Buy	48	0.00
R035 On 03/02/2022			Sell	48	0.00
R035 On 03/02/2022			Sell	55	0.00
R035 On 03/02/2022			Buy	55	0.00
R035 On 03/02/2022			Sell	56	0.00
R035 On 03/02/2022			Buy	56	0.00
R035 On 03/02/2022			Buy	58	0.00
R035 On 03/02/2022			Sell	58	0.00
R035 On 03/02/2022			Sell	68	0.00
R035 On 03/02/2022			Buy	68	0.00
R035 On 03/02/2022			Buy	160	0.00
R035 On 03/02/2022			Sell	160	0.00
R035 On 03/02/2022			Sell	720	0.00
R035 On 03/02/2022			Buy	720	0.00
R035 On 03/02/2022			Sell	888	0.00
R035 On 03/02/2022			Buy	888	0.00
R2044 Bond Future					
2044 On 03/02/2022			Sell	5	0.00
2044 On 03/02/2022			Buy	5	0.00
2044 On 03/02/2022			Sell	6	0.00
2044 On 03/02/2022			Buy	6	0.00
2044 On 03/02/2022			Sell	7	0.00
2044 On 03/02/2022			Buy	7	0.00
2044 On 03/02/2022			Sell	14	0.00
2044 On 03/02/2022			Buy	14	0.00
2044 On 03/02/2022			Sell	32	0.00
2044 On 03/02/2022			Buy	32	0.00
2044 On 03/02/2022			Sell	32	0.00
2044 On 03/02/2022			Buy	32	0.00
2044 On 03/02/2022			Sell	89	0.00

2044 On 03/02/2022	Bond Future	Buy	89	0.00
2044 On 03/02/2022	Bond Future	Buy	89	0.00
2044 On 03/02/2022	Bond Future	Sell	89	0.00
R209 Bond Future				
R209 On 03/02/2022	Bond Future	Buy	21	0.00
R209 On 03/02/2022	Bond Future	Sell	21	0.00
R209 On 03/02/2022	Bond Future	Buy	37	0.00
R209 On 03/02/2022	Bond Future	Sell	37	0.00
R209 On 03/02/2022	Bond Future	Buy	62	0.00
R209 On 03/02/2022	Bond Future	Sell	62	0.00
R209 On 03/02/2022	Bond Future	Buy	64	0.00
R209 On 03/02/2022	Bond Future	Sell	64	0.00
R209 On 03/02/2022	Bond Future	Buy	86	0.00
R209 On 03/02/2022	Bond Future	Sell	86	0.00
R209 On 03/02/2022	Bond Future	Buy	917	0.00
R209 On 03/02/2022	Bond Future	Sell	917	0.00
R209 On 03/02/2022	Bond Future	Buy	1,195	0.00
R209 On 03/02/2022	Bond Future	Sell	1,195	0.00
R209 On 03/02/2022	Bond Future	Sell	2,382	0.00
R209 On 03/02/2022	Bond Future	Buy	2,382	0.00
Grand Total for Daily Detailed Turnover:			7,924	0.00