



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/02/2022

TO DATE : 28/02/2022

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#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

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#### R186 Bond Future

|                    |             |  |      |     |      |
|--------------------|-------------|--|------|-----|------|
| R186 On 05/05/2022 | Bond Future |  | Sell | 2   | 0.00 |
| R186 On 05/05/2022 | Bond Future |  | Buy  | 2   | 0.00 |
| R186 On 05/05/2022 | Bond Future |  | Sell | 15  | 0.00 |
| R186 On 05/05/2022 | Bond Future |  | Buy  | 15  | 0.00 |
| R186 On 05/05/2022 | Bond Future |  | Buy  | 16  | 0.00 |
| R186 On 05/05/2022 | Bond Future |  | Sell | 16  | 0.00 |
| R186 On 05/05/2022 | Bond Future |  | Sell | 26  | 0.00 |
| R186 On 05/05/2022 | Bond Future |  | Buy  | 26  | 0.00 |
| R186 On 05/05/2022 | Bond Future |  | Sell | 26  | 0.00 |
| R186 On 05/05/2022 | Bond Future |  | Buy  | 26  | 0.00 |
| R186 On 05/05/2022 | Bond Future |  | Sell | 69  | 0.00 |
| R186 On 05/05/2022 | Bond Future |  | Buy  | 69  | 0.00 |
| R186 On 05/05/2022 | Bond Future |  | Sell | 111 | 0.00 |

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|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| R186 On 05/05/2022 | Bond Future | Buy  | 111   | 0.00 |
| R186 On 05/05/2022 | Bond Future | Sell | 118   | 0.00 |
| R186 On 05/05/2022 | Bond Future | Buy  | 118   | 0.00 |
| R186 On 05/05/2022 | Bond Future | Sell | 1,037 | 0.00 |
| R186 On 05/05/2022 | Bond Future | Buy  | 1,037 | 0.00 |
| R186 On 05/05/2022 | Bond Future | Buy  | 1,174 | 0.00 |
| R186 On 05/05/2022 | Bond Future | Sell | 1,174 | 0.00 |
| R186 On 05/05/2022 | Bond Future | Sell | 1,629 | 0.00 |
| R186 On 05/05/2022 | Bond Future | Buy  | 1,629 | 0.00 |
| R186 On 05/05/2022 | Bond Future | Buy  | 1,875 | 0.00 |
| R186 On 05/05/2022 | Bond Future | Sell | 1,875 | 0.00 |

**R2030 Bond Future**

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| 2030 On 05/05/2022 | Bond Future | Sell | 22    | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Buy  | 22    | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Sell | 25    | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Buy  | 25    | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Sell | 48    | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Buy  | 48    | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Sell | 179   | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Buy  | 179   | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Sell | 182   | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Buy  | 182   | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Sell | 187   | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Buy  | 187   | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Sell | 321   | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Buy  | 321   | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Sell | 451   | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Buy  | 451   | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Sell | 1,236 | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Buy  | 1,236 | 0.00 |

**R2032 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2032 On 05/05/2022 | Bond Future | Buy  | 31  | 0.00 |
| 2032 On 05/05/2022 | Bond Future | Sell | 31  | 0.00 |
| 2032 On 05/05/2022 | Bond Future | Sell | 31  | 0.00 |
| 2032 On 05/05/2022 | Bond Future | Buy  | 31  | 0.00 |
| 2032 On 05/05/2022 | Bond Future | Buy  | 97  | 0.00 |
| 2032 On 05/05/2022 | Bond Future | Sell | 97  | 0.00 |
| 2032 On 05/05/2022 | Bond Future | Sell | 97  | 0.00 |
| 2032 On 05/05/2022 | Bond Future | Buy  | 97  | 0.00 |
| 2032 On 05/05/2022 | Bond Future | Buy  | 119 | 0.00 |
| 2032 On 05/05/2022 | Bond Future | Sell | 119 | 0.00 |

| Contract  | Strike | C/P | Buy/Sell | No. of Contracts |             |
|---|--------|-----|----------|------------------|-------------|
| <b>R209 Bond Future</b>                         |        |     |          |                  |             |
| R209 On 05/05/2022                              |        |     | Buy      | 2                | 0.00        |
| R209 On 05/05/2022                              |        |     | Sell     | 2                | 0.00        |
| R209 On 05/05/2022                              |        |     | Buy      | 12               | 0.00        |
| R209 On 05/05/2022                              |        |     | Sell     | 12               | 0.00        |
| R209 On 05/05/2022                              |        |     | Buy      | 22               | 0.00        |
| R209 On 05/05/2022                              |        |     | Sell     | 22               | 0.00        |
| R209 On 05/05/2022                              |        |     | Buy      | 92               | 0.00        |
| R209 On 05/05/2022                              |        |     | Sell     | 92               | 0.00        |
| R209 On 05/05/2022                              |        |     | Buy      | 128              | 0.00        |
| R209 On 05/05/2022                              |        |     | Sell     | 128              | 0.00        |
| <b>Grand Total for Daily Detailed Turnover:</b> |        |     |          | <b>9,380</b>     | <b>0.00</b> |