## JS≣

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 : 25/03/2022 TO DATE : 25/03/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 Bond Future						
R186 On 05/05/2022 Bond Future			Buy	6	0.00	
R186 On 05/05/2022 Bond Future			Sell	6	0.00	
R186 On 05/05/2022 Bond Future			Sell	6	0.00	
R186 On 05/05/2022 Bond Future			Buy	6	0.00	
R186 On 05/05/2022 Bond Future			Buy	25	0.00	
R186 On 05/05/2022 Bond Future			Sell	25	0.00	
R2030 Bond Future						
2030 On 05/05/2022 Bond Future	9.65	Put	Buy	11	0.00	
2030 On 05/05/2022 Bond Future	9.65	Put	Sell	11	0.00	
2030 On 05/05/2022 Bond Future	9.60	Put	Buy	11	0.00	
2030 On 05/05/2022 Bond Future	9.60	Put	Sell	11	0.00	
2030 On 05/05/2022 Bond Future	9.65	Put	Buy	17	0.00	
			-			

2030 On 05/05/2022	Bond Future	9.65	Put	Sell	17	0.00
2030 On 05/05/2022	Bond Future	9.60	Put	Buy	17	0.00
2030 On 05/05/2022	Bond Future	9.60	Put	Sell	17	0.00
2030 On 05/05/2022	Bond Future			Sell	100	0.00
2030 On 05/05/2022	Bond Future			Buy	100	0.00
R2040 Bond Future						
2040 On 05/05/2022	Bond Future			Buy	10	0.00
2040 On 05/05/2022	Bond Future			Sell	10	0.00
2040 On 05/05/2022	Bond Future			Sell	15	0.00
2040 On 05/05/2022	Bond Future			Buy	15	0.00
2040 On 05/05/2022	Bond Future			Sell	35	0.00
2040 On 05/05/2022	Bond Future			Buy	35	0.00
2040 On 05/05/2022	Bond Future			Buy	50	0.00
2040 On 05/05/2022	Bond Future			Sell	50	0.00
R2044 Bond Future						
2044 On 05/05/2022	Bond Future			Sell	10	0.00
2044 On 05/05/2022	Bond Future			Buy	10	0.00
Grand Total for Daily	Detailed Turnover:				313	0.00

Page 2 of 2 2022/03/25, 18:18:13