



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 : 19/07/2022

TO DATE : 19/07/2022

Contract

Strike

C/P

Buy/Sell

No. of Contracts

I2025 Bond Future

2025 On 04/08/2022	Bond Future		Sell	19	0.00
2025 On 04/08/2022	Bond Future		Buy	19	0.00
2025 On 04/08/2022	Bond Future		Sell	19	0.00
2025 On 04/08/2022	Bond Future		Buy	19	0.00

New Inflation Linked Index

IGOV On 04/08/2022	Index Future		Buy	1	0.00
IGOV On 04/08/2022	Index Future		Sell	1	0.00
IGOV On 03/11/2022	Index Future		Sell	1	0.00
IGOV On 03/11/2022	Index Future		Buy	1	0.00
IGOV On 04/08/2022	Index Future		Buy	7	0.00
IGOV On 04/08/2022	Index Future		Sell	7	0.00
IGOV On 03/11/2022	Index Future		Sell	7	0.00

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IGOV On 03/11/2022	Index Future	Buy	7	0.00
IGOV On 04/08/2022	Index Future	Buy	139	0.00
IGOV On 04/08/2022	Index Future	Sell	139	0.00
IGOV On 03/11/2022	Index Future	Sell	139	0.00
IGOV On 03/11/2022	Index Future	Buy	139	0.00
IGOV On 04/08/2022	Index Future	Sell	277	0.00
IGOV On 04/08/2022	Index Future	Buy	277	0.00
IGOV On 03/11/2022	Index Future	Buy	277	0.00
IGOV On 03/11/2022	Index Future	Sell	277	0.00

R186 Bond Future

R186 On 04/08/2022	Bond Future	Buy	45	0.00
R186 On 04/08/2022	Bond Future	Sell	45	0.00
R186 On 03/11/2022	Bond Future	Sell	45	0.00
R186 On 03/11/2022	Bond Future	Buy	45	0.00
R186 On 04/08/2022	Bond Future	Sell	100	0.00
R186 On 04/08/2022	Bond Future	Buy	100	0.00
R186 On 04/08/2022	Bond Future	Buy	100	0.00
R186 On 04/08/2022	Bond Future	Sell	100	0.00
R186 On 04/08/2022	Bond Future	Sell	100	0.00
R186 On 04/08/2022	Bond Future	Buy	100	0.00
R186 On 04/08/2022	Bond Future	Buy	121	0.00
R186 On 04/08/2022	Bond Future	Sell	121	0.00
R186 On 03/11/2022	Bond Future	Sell	121	0.00
R186 On 03/11/2022	Bond Future	Buy	121	0.00
R186 On 04/08/2022	Bond Future	Buy	166	0.00
R186 On 04/08/2022	Bond Future	Sell	166	0.00
R186 On 03/11/2022	Bond Future	Buy	166	0.00
R186 On 03/11/2022	Bond Future	Sell	166	0.00

R2030 Bond Future

2030 On 04/08/2022	Bond Future	Sell	9	0.00
2030 On 04/08/2022	Bond Future	Buy	9	0.00
2030 On 04/08/2022	Bond Future	Sell	20	0.00
2030 On 04/08/2022	Bond Future	Buy	20	0.00
2030 On 04/08/2022	Bond Future	Sell	25	0.00
2030 On 04/08/2022	Bond Future	Buy	25	0.00
2030 On 02/02/2023	Bond Future	Buy	26	0.00
2030 On 02/02/2023	Bond Future	Sell	26	0.00
2030 On 02/02/2023	Bond Future	Buy	26	0.00
2030 On 02/02/2023	Bond Future	Sell	26	0.00
2030 On 04/08/2022	Bond Future	Sell	36	0.00
2030 On 04/08/2022	Bond Future	Buy	36	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 02/02/2023			Buy	52	0.00
2030 On 02/02/2023			Sell	52	0.00
2030 On 02/02/2023	11.35	Call	Sell	100	0.00
2030 On 02/02/2023	11.35	Call	Buy	100	0.00
2030 On 02/02/2023	11.55	Call	Sell	100	0.00
2030 On 02/02/2023	11.55	Call	Buy	100	0.00
2030 On 04/08/2022			Sell	381	0.00
2030 On 04/08/2022			Buy	381	0.00
2030 On 04/08/2022			Sell	795	0.00
2030 On 04/08/2022			Buy	795	0.00
2030 On 04/08/2022			Sell	1,266	0.00
2030 On 04/08/2022			Buy	1,266	0.00
R2032 Bond Future					
2032 On 04/08/2022			Buy	2	0.00
2032 On 04/08/2022			Sell	2	0.00
2032 On 03/11/2022			Sell	2	0.00
2032 On 03/11/2022			Buy	2	0.00
2032 On 04/08/2022			Buy	3	0.00
2032 On 04/08/2022			Sell	3	0.00
2032 On 03/11/2022			Sell	3	0.00
2032 On 03/11/2022			Buy	3	0.00
2032 On 02/02/2023			Sell	6	0.00
2032 On 02/02/2023			Buy	6	0.00
2032 On 04/08/2022			Buy	11	0.00
2032 On 04/08/2022			Sell	11	0.00
2032 On 04/08/2022			Sell	11	0.00
2032 On 04/08/2022			Sell	11	0.00
2032 On 04/08/2022			Buy	11	0.00
2032 On 04/08/2022			Buy	11	0.00
2032 On 02/02/2023			Sell	12	0.00
2032 On 02/02/2023			Buy	12	0.00
2032 On 04/08/2022			Sell	18	0.00
2032 On 04/08/2022			Buy	18	0.00
2032 On 02/02/2023			Buy	18	0.00
2032 On 02/02/2023			Sell	18	0.00
2032 On 03/08/2023			Buy	26	0.00
2032 On 03/08/2023			Sell	26	0.00
2032 On 03/08/2023			Buy	26	0.00

2032 On 03/08/2023	Bond Future			Sell	26	0.00
2032 On 04/08/2022	Bond Future			Buy	78	0.00
2032 On 04/08/2022	Bond Future			Sell	78	0.00
2032 On 03/11/2022	Bond Future			Buy	78	0.00
2032 On 03/11/2022	Bond Future			Sell	78	0.00
2032 On 03/08/2023	Bond Future	11.90	Call	Sell	100	0.00
2032 On 03/08/2023	Bond Future	11.90	Call	Buy	100	0.00
2032 On 04/08/2022	Bond Future			Sell	196	0.00
2032 On 04/08/2022	Bond Future			Buy	196	0.00
2032 On 04/08/2022	Bond Future			Sell	214	0.00
2032 On 04/08/2022	Bond Future			Buy	214	0.00
2032 On 04/08/2022	Bond Future			Sell	2,060	0.00
2032 On 04/08/2022	Bond Future			Buy	2,060	0.00
2032 On 04/08/2022	Bond Future			Buy	2,060	0.00
2032 On 04/08/2022	Bond Future			Sell	2,060	0.00

R2035 Bond Future

R035 On 04/08/2022	Bond Future			Sell	6	0.00
R035 On 04/08/2022	Bond Future			Buy	6	0.00
R035 On 04/08/2022	Bond Future			Sell	10	0.00
R035 On 04/08/2022	Bond Future			Buy	10	0.00
R035 On 02/02/2023	Bond Future	11.98	Put	Buy	12	0.00
R035 On 02/02/2023	Bond Future	11.98	Put	Sell	12	0.00
R035 On 04/08/2022	Bond Future			Sell	16	0.00
R035 On 04/08/2022	Bond Future			Buy	16	0.00
R035 On 04/08/2022	Bond Future			Buy	17	0.00
R035 On 04/08/2022	Bond Future			Sell	17	0.00
R035 On 04/08/2022	Bond Future			Buy	17	0.00
R035 On 04/08/2022	Bond Future			Sell	17	0.00
R035 On 03/11/2022	Bond Future			Buy	17	0.00
R035 On 03/11/2022	Bond Future			Sell	17	0.00
R035 On 03/11/2022	Bond Future			Sell	17	0.00
R035 On 03/11/2022	Bond Future			Buy	17	0.00
R035 On 04/08/2022	Bond Future			Buy	2,030	0.00
R035 On 04/08/2022	Bond Future			Sell	2,030	0.00

R2037 Bond Future

2037 On 04/08/2022	Bond Future			Sell	8	0.00
2037 On 04/08/2022	Bond Future			Buy	8	0.00
2037 On 04/08/2022	Bond Future			Sell	10	0.00
2037 On 04/08/2022	Bond Future			Buy	10	0.00
2037 On 04/08/2022	Bond Future			Sell	10	0.00
2037 On 04/08/2022	Bond Future			Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/08/2022			Sell	11	0.00
2037 On 04/08/2022			Buy	11	0.00
2037 On 04/08/2022			Sell	17	0.00
2037 On 04/08/2022			Buy	17	0.00
2037 On 04/08/2022			Sell	18	0.00
2037 On 04/08/2022			Buy	18	0.00
2037 On 04/08/2022			Sell	20	0.00
2037 On 04/08/2022			Buy	20	0.00
2037 On 04/08/2022			Sell	24	0.00
2037 On 04/08/2022			Buy	24	0.00
2037 On 04/08/2022			Sell	29	0.00
2037 On 04/08/2022			Buy	29	0.00
2037 On 04/08/2022			Sell	56	0.00
2037 On 04/08/2022			Buy	56	0.00
2037 On 04/08/2022			Sell	58	0.00
2037 On 04/08/2022			Buy	58	0.00
2037 On 04/08/2022			Sell	60	0.00
2037 On 04/08/2022			Buy	60	0.00
2037 On 04/08/2022			Sell	64	0.00
2037 On 04/08/2022			Buy	64	0.00
2037 On 04/08/2022			Buy	77	0.00
2037 On 04/08/2022			Buy	77	0.00
2037 On 04/08/2022			Sell	77	0.00
2037 On 04/08/2022			Sell	77	0.00
2037 On 04/08/2022			Buy	77	0.00
2037 On 04/08/2022			Sell	77	0.00
2037 On 04/08/2022			Sell	89	0.00
2037 On 04/08/2022			Buy	89	0.00
2037 On 04/08/2022			Sell	545	0.00
2037 On 04/08/2022			Buy	545	0.00
2037 On 04/08/2022			Sell	815	0.00
2037 On 04/08/2022			Buy	815	0.00
2037 On 04/08/2022			Sell	856	0.00
2037 On 04/08/2022			Buy	856	0.00
2037 On 04/08/2022			Sell	1,097	0.00
2037 On 04/08/2022			Buy	1,097	0.00
2037 On 04/08/2022			Sell	1,593	0.00
2037 On 04/08/2022			Buy	1,593	0.00

R2040 Bond Future

2040 On 04/08/2022	Bond Future	Sell	3	0.00
2040 On 04/08/2022	Bond Future	Buy	3	0.00
2040 On 04/08/2022	Bond Future	Sell	3	0.00
2040 On 04/08/2022	Bond Future	Buy	3	0.00
2040 On 02/02/2023	Bond Future	Sell	3	0.00
2040 On 02/02/2023	Bond Future	Buy	3	0.00
2040 On 04/08/2022	Bond Future	Sell	11	0.00
2040 On 04/08/2022	Bond Future	Buy	11	0.00
2040 On 04/08/2022	Bond Future	Buy	17	0.00
2040 On 04/08/2022	Bond Future	Sell	17	0.00
2040 On 04/08/2022	Bond Future	Sell	17	0.00
2040 On 04/08/2022	Bond Future	Buy	17	0.00
2040 On 04/08/2022	Bond Future	Sell	70	0.00
2040 On 04/08/2022	Bond Future	Buy	70	0.00
2040 On 04/08/2022	Bond Future	Sell	326	0.00
2040 On 04/08/2022	Bond Future	Buy	326	0.00
2040 On 04/08/2022	Bond Future	Buy	396	0.00
2040 On 04/08/2022	Bond Future	Sell	396	0.00

R2044 Bond Future

2044 On 04/08/2022	Bond Future	Buy	3	0.00
2044 On 04/08/2022	Bond Future	Sell	3	0.00
2044 On 03/11/2022	Bond Future	Sell	3	0.00
2044 On 03/11/2022	Bond Future	Buy	3	0.00
2044 On 04/08/2022	Bond Future	Buy	8	0.00
2044 On 04/08/2022	Bond Future	Sell	8	0.00
2044 On 03/11/2022	Bond Future	Sell	8	0.00
2044 On 03/11/2022	Bond Future	Buy	8	0.00
2044 On 04/08/2022	Bond Future	Buy	73	0.00
2044 On 04/08/2022	Bond Future	Sell	73	0.00
2044 On 03/11/2022	Bond Future	Buy	73	0.00
2044 On 03/11/2022	Bond Future	Sell	73	0.00

R2048 Bond Future

R248 On 04/08/2022	Bond Future	Buy	2	0.00
R248 On 04/08/2022	Bond Future	Sell	2	0.00
R248 On 03/11/2022	Bond Future	Sell	2	0.00
R248 On 03/11/2022	Bond Future	Buy	2	0.00
R248 On 04/08/2022	Bond Future	Buy	3	0.00
R248 On 04/08/2022	Bond Future	Sell	3	0.00
R248 On 03/11/2022	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 03/11/2022			Buy	3	0.00
R248 On 04/08/2022			Sell	15	0.00
R248 On 04/08/2022			Buy	15	0.00
R248 On 04/08/2022			Sell	20	0.00
R248 On 04/08/2022			Buy	20	0.00
R248 On 04/08/2022			Sell	20	0.00
R248 On 04/08/2022			Buy	20	0.00
R248 On 04/08/2022			Sell	55	0.00
R248 On 04/08/2022			Buy	55	0.00
R248 On 04/08/2022			Buy	254	0.00
R248 On 04/08/2022			Sell	254	0.00
R248 On 03/11/2022			Sell	254	0.00
R248 On 03/11/2022			Buy	254	0.00
R248 On 04/08/2022			Buy	310	0.00
R248 On 04/08/2022			Sell	310	0.00
R248 On 03/11/2022			Buy	310	0.00
R248 On 03/11/2022			Sell	310	0.00
R248 On 03/11/2022			Buy	5,000	0.00
R248 On 03/11/2022			Sell	5,000	0.00
Grand Total for Daily Detailed Turnover:				24,636	0.00