



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 : 15/09/2022

TO DATE : 15/09/2022

Contract

Strike

C/P

Buy/Sell

No. of Contracts

New Inflation Linked Index

IGOV On 03/11/2022	Index Future		Buy	2	0.00
IGOV On 03/11/2022	Index Future		Sell	2	0.00
IGOV On 03/11/2022	Index Future		Buy	3	0.00
IGOV On 03/11/2022	Index Future		Sell	3	0.00
IGOV On 03/11/2022	Index Future		Buy	150	0.00
IGOV On 03/11/2022	Index Future		Sell	150	0.00

R186 Bond Future

R186 On 03/11/2022	Bond Future		Sell	5	0.00
R186 On 03/11/2022	Bond Future		Buy	5	0.00
R186 On 03/11/2022	Bond Future		Buy	911	0.00
R186 On 03/11/2022	Bond Future		Sell	911	0.00
R186 On 03/11/2022	Bond Future		Buy	911	0.00

—

R186 On 03/11/2022	Bond Future	Sell	911	0.00
--------------------	-------------	------	-----	------

R2023 Bond Future

R023 On 03/11/2022	Bond Future	Sell	39	0.00
R023 On 03/11/2022	Bond Future	Buy	39	0.00
R023 On 03/11/2022	Bond Future	Buy	39	0.00
R023 On 03/11/2022	Bond Future	Sell	39	0.00

R2032 Bond Future

2032 On 03/11/2022	Bond Future	Buy	46	0.00
2032 On 03/11/2022	Bond Future	Sell	46	0.00
2032 On 03/11/2022	Bond Future	Sell	365	0.00
2032 On 03/11/2022	Bond Future	Buy	365	0.00
2032 On 03/11/2022	Bond Future	Buy	1,387	0.00
2032 On 03/11/2022	Bond Future	Sell	1,387	0.00
2032 On 03/11/2022	Bond Future	Sell	1,433	0.00
2032 On 03/11/2022	Bond Future	Buy	1,433	0.00
2032 On 03/11/2022	Bond Future	Sell	1,905	0.00
2032 On 03/11/2022	Bond Future	Buy	1,905	0.00
2032 On 03/11/2022	Bond Future	Sell	2,270	0.00
2032 On 03/11/2022	Bond Future	Buy	2,270	0.00

R2035 Bond Future

R035 On 03/11/2022	Bond Future	Buy	26	0.00
R035 On 03/11/2022	Bond Future	Sell	26	0.00
R035 On 03/11/2022	Bond Future	Sell	26	0.00
R035 On 03/11/2022	Bond Future	Buy	26	0.00
R035 On 03/11/2022	Bond Future	Sell	41	0.00
R035 On 03/11/2022	Bond Future	Buy	41	0.00
R035 On 03/11/2022	Bond Future	Buy	41	0.00
R035 On 03/11/2022	Bond Future	Sell	41	0.00

R2037 Bond Future

2037 On 03/11/2022	Bond Future	Buy	7	0.00
2037 On 03/11/2022	Bond Future	Sell	7	0.00
2037 On 03/11/2022	Bond Future	Sell	7	0.00
2037 On 03/11/2022	Bond Future	Buy	7	0.00
2037 On 03/11/2022	Bond Future	Buy	10	0.00
2037 On 03/11/2022	Bond Future	Sell	10	0.00

R209 Bond Future

R209 On 03/11/2022	Bond Future	Buy	1,222	0.00
R209 On 03/11/2022	Bond Future	Sell	1,222	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/11/2022	Bond Future		Buy	1,222	0.00
R209 On 03/11/2022	Bond Future		Sell	1,222	0.00
Grand Total for Daily Detailed Turnover:				12,068	0.00