



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 : 14/12/2021

TO DATE : 14/12/2021

---

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

---

#### I2025 Bond Future

2025 On 05/05/2022	Bond Future		Buy	2	0.00
2025 On 05/05/2022	Bond Future		Sell	2	0.00
2025 On 03/02/2022	Bond Future		Buy	8	0.00
2025 On 03/02/2022	Bond Future		Sell	8	0.00
2025 On 05/05/2022	Bond Future		Buy	13	0.00
2025 On 05/05/2022	Bond Future		Sell	13	0.00
2025 On 05/05/2022	Bond Future		Buy	23	0.00
2025 On 05/05/2022	Bond Future		Sell	23	0.00
2025 On 05/05/2022	Bond Future		Sell	38	0.00
2025 On 05/05/2022	Bond Future		Buy	38	0.00
2025 On 03/02/2022	Bond Future		Buy	40	0.00
2025 On 03/02/2022	Bond Future		Sell	40	0.00
2025 On 03/02/2022	Bond Future		Buy	71	0.00

—

2025 On 03/02/2022	Bond Future	Sell	71	0.00
2025 On 03/02/2022	Bond Future	Sell	119	0.00
2025 On 03/02/2022	Bond Future	Buy	119	0.00
<b>I2029 Bond Future</b>				
2029 On 05/05/2022	Bond Future	Sell	30	0.00
2029 On 05/05/2022	Bond Future	Buy	30	0.00
2029 On 05/05/2022	Bond Future	Sell	132	0.00
2029 On 05/05/2022	Bond Future	Buy	132	0.00
2029 On 05/05/2022	Bond Future	Sell	243	0.00
2029 On 05/05/2022	Bond Future	Buy	243	0.00
2029 On 05/05/2022	Bond Future	Sell	405	0.00
2029 On 05/05/2022	Bond Future	Buy	405	0.00
<b>R186 Bond Future</b>				
R186 On 03/02/2022	Bond Future	Sell	1,000	0.00
R186 On 03/02/2022	Bond Future	Buy	1,000	0.00
R186 On 03/02/2022	Bond Future	Buy	1,000	0.00
R186 On 03/02/2022	Bond Future	Sell	1,000	0.00
R186 On 03/02/2022	Bond Future	Sell	1,000	0.00
R186 On 03/02/2022	Bond Future	Buy	1,000	0.00
<b>R2023 Bond Future</b>				
R023 On 03/02/2022	Bond Future	Buy	12	0.00
R023 On 03/02/2022	Bond Future	Sell	12	0.00
R023 On 03/02/2022	Bond Future	Buy	13	0.00
R023 On 03/02/2022	Bond Future	Sell	13	0.00
R023 On 03/02/2022	Bond Future	Sell	27	0.00
R023 On 03/02/2022	Bond Future	Buy	27	0.00
R023 On 03/02/2022	Bond Future	Sell	86	0.00
R023 On 03/02/2022	Bond Future	Buy	86	0.00
R023 On 03/02/2022	Bond Future	Sell	93	0.00
R023 On 03/02/2022	Bond Future	Buy	93	0.00
R023 On 03/02/2022	Bond Future	Sell	110	0.00
R023 On 03/02/2022	Bond Future	Buy	110	0.00
R023 On 03/02/2022	Bond Future	Buy	198	0.00
R023 On 03/02/2022	Bond Future	Sell	198	0.00
<b>R2030 Bond Future</b>				
2030 On 03/02/2022	Bond Future	Sell	44	0.00
2030 On 03/02/2022	Bond Future	Buy	44	0.00
2030 On 03/02/2022	Bond Future	Sell	1,000	0.00
2030 On 03/02/2022	Bond Future	Buy	1,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/02/2022			Buy	1,000	0.00
2030 On 03/02/2022			Sell	1,000	0.00
2030 On 03/02/2022			Sell	1,000	0.00
2030 On 03/02/2022			Buy	1,000	0.00
<b>R2040 Bond Future</b>					
2040 On 03/02/2022			Sell	2	0.00
2040 On 03/02/2022			Buy	2	0.00
2040 On 03/02/2022			Sell	7	0.00
2040 On 03/02/2022			Buy	7	0.00
2040 On 03/02/2022			Sell	8	0.00
2040 On 03/02/2022			Buy	8	0.00
2040 On 03/02/2022			Sell	10	0.00
2040 On 03/02/2022			Buy	10	0.00
2040 On 03/02/2022			Sell	23	0.00
2040 On 03/02/2022			Buy	23	0.00
2040 On 03/02/2022			Buy	30	0.00
2040 On 03/02/2022			Sell	30	0.00
2040 On 03/02/2022			Sell	2,000	0.00
2040 On 03/02/2022			Buy	2,000	0.00
2040 On 03/02/2022			Buy	2,000	0.00
2040 On 03/02/2022			Sell	2,000	0.00
2040 On 03/02/2022			Sell	2,000	0.00
2040 On 03/02/2022			Buy	2,000	0.00
<b>R2044 Bond Future</b>					
2044 On 03/02/2022			Sell	2,500	0.00
2044 On 03/02/2022			Buy	2,500	0.00
2044 On 03/02/2022			Buy	2,500	0.00
2044 On 03/02/2022			Sell	2,500	0.00
2044 On 03/02/2022			Sell	2,500	0.00
2044 On 03/02/2022			Buy	2,500	0.00
<b>R2048 Bond Future</b>					
R248 On 03/02/2022			Sell	2,500	0.00
R248 On 03/02/2022			Buy	2,500	0.00
R248 On 03/02/2022			Buy	2,500	0.00
R248 On 03/02/2022			Sell	2,500	0.00

R248 On 03/02/2022	Bond Future	Sell	2,500	0.00
R248 On 03/02/2022	Bond Future	Buy	2,500	0.00
R248 On 03/02/2022	Bond Future	Buy	2,500	0.00
R248 On 03/02/2022	Bond Future	Sell	2,500	0.00
R248 On 03/02/2022	Bond Future	Sell	2,500	0.00
R248 On 03/02/2022	Bond Future	Buy	2,500	0.00

**R210 Bond Future**

R210 On 05/05/2022	Bond Future	Buy	2	0.00
R210 On 05/05/2022	Bond Future	Sell	2	0.00
R210 On 03/02/2022	Bond Future	Buy	3	0.00
R210 On 03/02/2022	Bond Future	Sell	3	0.00
R210 On 05/05/2022	Bond Future	Buy	4	0.00
R210 On 05/05/2022	Bond Future	Sell	4	0.00
R210 On 03/02/2022	Bond Future	Sell	7	0.00
R210 On 03/02/2022	Bond Future	Buy	7	0.00
R210 On 05/05/2022	Bond Future	Buy	10	0.00
R210 On 05/05/2022	Bond Future	Sell	10	0.00
R210 On 03/02/2022	Bond Future	Buy	12	0.00
R210 On 03/02/2022	Bond Future	Sell	12	0.00
R210 On 05/05/2022	Bond Future	Sell	16	0.00
R210 On 05/05/2022	Bond Future	Buy	16	0.00
R210 On 03/02/2022	Bond Future	Buy	31	0.00
R210 On 03/02/2022	Bond Future	Sell	31	0.00
R210 On 03/02/2022	Bond Future	Buy	53	0.00
R210 On 03/02/2022	Bond Future	Sell	53	0.00

**Grand Total for Daily Detailed Turnover:**

**33,925 0.00**