



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 : 09/02/2022

TO DATE : 09/02/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 05/05/2022	Index Future		Sell	5	0.00
ALBI On 05/05/2022	Index Future		Buy	5	0.00
ALBI On 05/05/2022	Index Future		Sell	5	0.00
ALBI On 05/05/2022	Index Future		Buy	5	0.00

Govi Total Return Index

GOVI On 05/05/2022	GOVI		Sell	1	0.00
GOVI On 05/05/2022	GOVI		Buy	1	0.00

R2030 Bond Future

2030 On 05/05/2022	Bond Future		Sell	80	0.00
2030 On 05/05/2022	Bond Future		Buy	80	0.00
2030 On 05/05/2022	Bond Future		Sell	106	0.00

2030 On 05/05/2022	Bond Future	Buy	106	0.00
2030 On 05/05/2022	Bond Future	Sell	118	0.00
2030 On 05/05/2022	Bond Future	Buy	118	0.00
2030 On 05/05/2022	Bond Future	Buy	304	0.00
2030 On 05/05/2022	Bond Future	Sell	304	0.00

R2035 Bond Future

R035 On 05/05/2022	Bond Future	Sell	2	0.00
R035 On 05/05/2022	Bond Future	Buy	2	0.00
R035 On 05/05/2022	Bond Future	Sell	2	0.00
R035 On 05/05/2022	Bond Future	Buy	2	0.00
R035 On 05/05/2022	Bond Future	Sell	33	0.00
R035 On 05/05/2022	Bond Future	Buy	33	0.00

R2037 Bond Future

2037 On 05/05/2022	Bond Future	Buy	2	0.00
2037 On 05/05/2022	Bond Future	Sell	2	0.00
2037 On 05/05/2022	Bond Future	Buy	2	0.00
2037 On 05/05/2022	Bond Future	Sell	2	0.00

R2040 Bond Future

2040 On 05/05/2022	Bond Future	Sell	9	0.00
2040 On 05/05/2022	Bond Future	Buy	9	0.00
2040 On 05/05/2022	Bond Future	Sell	9	0.00
2040 On 05/05/2022	Bond Future	Buy	9	0.00
2040 On 05/05/2022	Bond Future	Sell	1,000	0.00
2040 On 05/05/2022	Bond Future	Buy	1,000	0.00
2040 On 05/05/2022	Bond Future	Buy	1,000	0.00
2040 On 05/05/2022	Bond Future	Sell	1,000	0.00

R2044 Bond Future

2044 On 05/05/2022	Bond Future	Buy	2	0.00
2044 On 05/05/2022	Bond Future	Sell	2	0.00
2044 On 05/05/2022	Bond Future	Buy	2	0.00
2044 On 05/05/2022	Bond Future	Sell	2	0.00
2044 On 05/05/2022	Bond Future	Buy	2	0.00
2044 On 05/05/2022	Bond Future	Sell	2	0.00
2044 On 05/05/2022	Bond Future	Buy	2	0.00
2044 On 05/05/2022	Bond Future	Sell	2	0.00
2044 On 05/05/2022	Bond Future	Buy	6	0.00
2044 On 05/05/2022	Bond Future	Sell	6	0.00
2044 On 05/05/2022	Bond Future	Buy	8	0.00
2044 On 05/05/2022	Bond Future	Sell	8	0.00
2044 On 05/05/2022	Bond Future	Buy	18	0.00
2044 On 05/05/2022	Bond Future	Sell	18	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 05/05/2022	Bond Future		Buy	18	0.00
2044 On 05/05/2022	Bond Future		Sell	18	0.00
2044 On 05/05/2022	Bond Future		Sell	22	0.00
2044 On 05/05/2022	Bond Future		Buy	22	0.00
2044 On 05/05/2022	Bond Future		Sell	22	0.00
2044 On 05/05/2022	Bond Future		Buy	22	0.00
R2048 Bond Future					
R248 On 05/05/2022	Bond Future		Buy	89	0.00
R248 On 05/05/2022	Bond Future		Sell	89	0.00
R248 On 05/05/2022	Bond Future		Sell	89	0.00
R248 On 05/05/2022	Bond Future		Buy	89	0.00
R209 Bond Future					
R209 On 05/05/2022	Bond Future		Sell	3,000	0.00
R209 On 05/05/2022	Bond Future		Buy	3,000	0.00
R209 On 05/05/2022	Bond Future		Sell	3,000	0.00
R209 On 05/05/2022	Bond Future		Buy	3,000	0.00
Grand Total for Daily Detailed Turnover:				8,958	0.00