



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 : 25/02/2022

TO DATE : 25/02/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 05/05/2022			Sell	50	0.00
2050 On 05/05/2022			Buy	50	0.00
2050 On 05/05/2022			Buy	50	0.00
2050 On 05/05/2022			Sell	50	0.00
R186 Bond Future					
R186 On 05/05/2022			Buy	2	0.00
R186 On 05/05/2022			Sell	2	0.00
R186 On 05/05/2022			Buy	2	0.00
R186 On 05/05/2022			Sell	2	0.00
R186 On 05/05/2022			Buy	12	0.00
R186 On 05/05/2022			Sell	12	0.00

R2030 Bond Future

2030 On 04/08/2022	Bond Future	Buy	2	0.00
2030 On 04/08/2022	Bond Future	Sell	2	0.00
2030 On 04/08/2022	Bond Future	Buy	8	0.00
2030 On 04/08/2022	Bond Future	Sell	8	0.00
2030 On 04/08/2022	Bond Future	Buy	13	0.00
2030 On 04/08/2022	Bond Future	Sell	13	0.00
2030 On 04/08/2022	Bond Future	Buy	20	0.00
2030 On 04/08/2022	Bond Future	Sell	20	0.00
2030 On 05/05/2022	Bond Future	Sell	21	0.00
2030 On 05/05/2022	Bond Future	Buy	21	0.00
2030 On 04/08/2022	Bond Future	Buy	28	0.00
2030 On 04/08/2022	Bond Future	Sell	28	0.00
2030 On 04/08/2022	Bond Future	Buy	38	0.00
2030 On 04/08/2022	Bond Future	Sell	38	0.00
2030 On 05/05/2022	Bond Future	Sell	66	0.00
2030 On 05/05/2022	Bond Future	Buy	66	0.00
2030 On 05/05/2022	Bond Future	Sell	84	0.00
2030 On 05/05/2022	Bond Future	Buy	84	0.00
2030 On 04/08/2022	Bond Future	Buy	87	0.00
2030 On 04/08/2022	Bond Future	Sell	87	0.00
2030 On 05/05/2022	Bond Future	Sell	90	0.00
2030 On 05/05/2022	Bond Future	Buy	90	0.00
2030 On 04/08/2022	Bond Future	Buy	129	0.00
2030 On 04/08/2022	Bond Future	Sell	129	0.00
2030 On 04/08/2022	Bond Future	Buy	130	0.00
2030 On 04/08/2022	Bond Future	Sell	130	0.00
2030 On 05/05/2022	Bond Future	Sell	250	0.00
2030 On 05/05/2022	Bond Future	Buy	250	0.00
2030 On 05/05/2022	Bond Future	Sell	250	0.00
2030 On 05/05/2022	Bond Future	Buy	250	0.00
2030 On 04/08/2022	Bond Future	Buy	300	0.00
2030 On 04/08/2022	Bond Future	Sell	300	0.00
2030 On 04/08/2022	Bond Future	Buy	305	0.00
2030 On 04/08/2022	Bond Future	Sell	305	0.00
2030 On 05/05/2022	Bond Future	Sell	360	0.00
2030 On 05/05/2022	Bond Future	Buy	360	0.00
2030 On 04/08/2022	Bond Future	Buy	521	0.00
2030 On 04/08/2022	Bond Future	Sell	521	0.00
2030 On 04/08/2022	Bond Future	Buy	550	0.00
2030 On 04/08/2022	Bond Future	Sell	550	0.00
2030 On 05/05/2022	Bond Future	Buy	621	0.00
2030 On 05/05/2022	Bond Future	Sell	621	0.00
2030 On 04/08/2022	Bond Future	Buy	2,131	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/08/2022	Bond Future		Sell	2,131	0.00
R2032 Bond Future					
2032 On 05/05/2022	Bond Future		Sell	4	0.00
2032 On 05/05/2022	Bond Future		Buy	4	0.00
2032 On 05/05/2022	Bond Future		Buy	4	0.00
2032 On 05/05/2022	Bond Future		Sell	4	0.00
R2035 Bond Future					
R035 On 05/05/2022	Bond Future		Sell	4	0.00
R035 On 05/05/2022	Bond Future		Buy	4	0.00
R035 On 05/05/2022	Bond Future		Buy	4	0.00
R035 On 05/05/2022	Bond Future		Sell	4	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	9	0.00
2040 On 04/08/2022	Bond Future		Buy	9	0.00
2040 On 04/08/2022	Bond Future		Buy	14	0.00
2040 On 04/08/2022	Bond Future		Sell	14	0.00
2040 On 04/08/2022	Bond Future		Sell	20	0.00
2040 On 04/08/2022	Bond Future		Buy	20	0.00
2040 On 04/08/2022	Bond Future		Sell	29	0.00
2040 On 04/08/2022	Bond Future		Buy	29	0.00
2040 On 04/08/2022	Bond Future		Sell	40	0.00
2040 On 04/08/2022	Bond Future		Buy	40	0.00
2040 On 04/08/2022	Bond Future		Sell	92	0.00
2040 On 04/08/2022	Bond Future		Buy	92	0.00
2040 On 04/08/2022	Bond Future		Sell	137	0.00
2040 On 04/08/2022	Bond Future		Buy	137	0.00
2040 On 04/08/2022	Bond Future		Sell	137	0.00
2040 On 04/08/2022	Bond Future		Buy	137	0.00
2040 On 05/05/2022	Bond Future		Sell	317	0.00
2040 On 05/05/2022	Bond Future		Buy	317	0.00
2040 On 05/05/2022	Bond Future		Sell	317	0.00
2040 On 05/05/2022	Bond Future		Buy	317	0.00
2040 On 04/08/2022	Bond Future		Sell	317	0.00
2040 On 04/08/2022	Bond Future		Buy	317	0.00
2040 On 04/08/2022	Bond Future		Sell	322	0.00

2040 On 04/08/2022	Bond Future	Buy	322	0.00
2040 On 04/08/2022	Bond Future	Sell	550	0.00
2040 On 04/08/2022	Bond Future	Buy	550	0.00
2040 On 04/08/2022	Bond Future	Sell	581	0.00
2040 On 04/08/2022	Bond Future	Buy	581	0.00
2040 On 04/08/2022	Bond Future	Buy	2,251	0.00
2040 On 04/08/2022	Bond Future	Sell	2,251	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

R209 Bond Future

R209 On 05/05/2022	Bond Future	Buy	13	0.00
R209 On 05/05/2022	Bond Future	Sell	13	0.00
R209 On 05/05/2022	Bond Future	Buy	17	0.00
R209 On 05/05/2022	Bond Future	Sell	17	0.00
R209 On 05/05/2022	Bond Future	Buy	117	0.00
R209 On 05/05/2022	Bond Future	Sell	117	0.00
R209 On 05/05/2022	Bond Future	Buy	495	0.00
R209 On 05/05/2022	Bond Future	Sell	495	0.00
R209 On 05/05/2022	Bond Future	Buy	642	0.00
R209 On 05/05/2022	Bond Future	Sell	642	0.00

R213 Bond Future

R213 On 05/05/2022	Bond Future	Sell	8	0.00
R213 On 05/05/2022	Bond Future	Buy	8	0.00
R213 On 05/05/2022	Bond Future	Sell	18	0.00
R213 On 05/05/2022	Bond Future	Buy	18	0.00
R213 On 05/05/2022	Bond Future	Sell	45	0.00
R213 On 05/05/2022	Bond Future	Buy	45	0.00
R213 On 05/05/2022	Bond Future	Sell	73	0.00
R213 On 05/05/2022	Bond Future	Buy	73	0.00
R213 On 05/05/2022	Bond Future	Sell	101	0.00
R213 On 05/05/2022	Bond Future	Buy	101	0.00
R213 On 05/05/2022	Bond Future	Sell	120	0.00
R213 On 05/05/2022	Bond Future	Buy	120	0.00
R213 On 05/05/2022	Bond Future	Sell	165	0.00
R213 On 05/05/2022	Bond Future	Buy	165	0.00
R213 On 05/05/2022	Bond Future	Buy	200	0.00
R213 On 05/05/2022	Bond Future	Sell	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Grand Total for Daily Detailed Turnover:				13,290	0.00
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