



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 : 21/07/2022

TO DATE : 21/07/2022

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

I2025 Bond Future

2025 On 04/08/2022	Bond Future		Buy	23	0.00
2025 On 04/08/2022	Bond Future		Sell	23	0.00
2025 On 04/08/2022	Bond Future		Sell	23	0.00
2025 On 04/08/2022	Bond Future		Buy	23	0.00
2025 On 04/08/2022	Bond Future		Buy	145	0.00
2025 On 04/08/2022	Bond Future		Sell	145	0.00
2025 On 04/08/2022	Bond Future		Buy	145	0.00
2025 On 04/08/2022	Bond Future		Sell	145	0.00
2025 On 02/02/2023	Bond Future		Buy	145	0.00
2025 On 02/02/2023	Bond Future		Sell	145	0.00
2025 On 02/02/2023	Bond Future		Sell	145	0.00
2025 On 02/02/2023	Bond Future		Buy	145	0.00

-

I2033 Bond Future

2033 On 04/08/2022	Bond Future	Sell	1,570	0.00
2033 On 04/08/2022	Bond Future	Buy	1,570	0.00
2033 On 04/08/2022	Bond Future	Sell	1,570	0.00
2033 On 04/08/2022	Bond Future	Buy	1,570	0.00
2033 On 02/02/2023	Bond Future	Buy	1,570	0.00
2033 On 02/02/2023	Bond Future	Sell	1,570	0.00
2033 On 02/02/2023	Bond Future	Sell	1,570	0.00
2033 On 02/02/2023	Bond Future	Buy	1,570	0.00

I2038 Bond Future

2038 On 04/08/2022	Bond Future	Buy	860	0.00
2038 On 04/08/2022	Bond Future	Sell	860	0.00
2038 On 04/08/2022	Bond Future	Buy	860	0.00
2038 On 04/08/2022	Bond Future	Sell	860	0.00
2038 On 03/11/2022	Bond Future	Buy	860	0.00
2038 On 03/11/2022	Bond Future	Sell	860	0.00
2038 On 03/11/2022	Bond Future	Sell	860	0.00
2038 On 03/11/2022	Bond Future	Buy	860	0.00

I2046 Bond Future

2046 On 04/08/2022	Bond Future	Buy	3	0.00
2046 On 04/08/2022	Bond Future	Sell	3	0.00
2046 On 03/11/2022	Bond Future	Sell	3	0.00
2046 On 03/11/2022	Bond Future	Buy	3	0.00
2046 On 04/08/2022	Bond Future	Buy	9	0.00
2046 On 04/08/2022	Bond Future	Sell	9	0.00
2046 On 03/11/2022	Bond Future	Sell	9	0.00
2046 On 03/11/2022	Bond Future	Buy	9	0.00
2046 On 04/08/2022	Bond Future	Buy	830	0.00
2046 On 04/08/2022	Bond Future	Sell	830	0.00
2046 On 03/11/2022	Bond Future	Sell	830	0.00
2046 On 03/11/2022	Bond Future	Buy	830	0.00
2046 On 04/08/2022	Bond Future	Buy	842	0.00
2046 On 04/08/2022	Bond Future	Sell	842	0.00
2046 On 03/11/2022	Bond Future	Buy	842	0.00
2046 On 03/11/2022	Bond Future	Sell	842	0.00

I2050 Bond Future

2050 On 04/08/2022	Bond Future	Buy	3	0.00
2050 On 04/08/2022	Bond Future	Sell	3	0.00
2050 On 03/11/2022	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2050 On 03/11/2022	Bond Future		Buy	3	0.00
2050 On 04/08/2022	Bond Future		Buy	9	0.00
2050 On 04/08/2022	Bond Future		Sell	9	0.00
2050 On 03/11/2022	Bond Future		Sell	9	0.00
2050 On 03/11/2022	Bond Future		Buy	9	0.00
2050 On 04/08/2022	Bond Future		Buy	830	0.00
2050 On 04/08/2022	Bond Future		Sell	830	0.00
2050 On 03/11/2022	Bond Future		Sell	830	0.00
2050 On 03/11/2022	Bond Future		Buy	830	0.00
2050 On 04/08/2022	Bond Future		Sell	842	0.00
2050 On 04/08/2022	Bond Future		Buy	842	0.00
2050 On 03/11/2022	Bond Future		Buy	842	0.00
2050 On 03/11/2022	Bond Future		Sell	842	0.00
New Inflation Linked Index					
IGOV On 04/08/2022	Index Future		Sell	7	0.00
IGOV On 04/08/2022	Index Future		Buy	7	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 04/08/2022	Index Future		Sell	82	0.00
IGOV On 04/08/2022	Index Future		Buy	82	0.00
IGOV On 04/08/2022	Index Future		Buy	82	0.00
IGOV On 04/08/2022	Index Future		Sell	82	0.00
IGOV On 03/11/2022	Index Future		Buy	82	0.00
IGOV On 03/11/2022	Index Future		Sell	82	0.00
IGOV On 03/11/2022	Index Future		Sell	82	0.00
IGOV On 03/11/2022	Index Future		Buy	82	0.00
R186 Bond Future					
R186 On 03/11/2022	Bond Future		Sell	1	0.00
R186 On 03/11/2022	Bond Future		Buy	1	0.00
R186 On 04/08/2022	Bond Future		Sell	4	0.00
R186 On 04/08/2022	Bond Future		Buy	4	0.00
R186 On 04/08/2022	Bond Future		Buy	4	0.00
R186 On 04/08/2022	Bond Future		Sell	4	0.00
R186 On 03/11/2022	Bond Future		Sell	9	0.00
R186 On 03/11/2022	Bond Future		Buy	9	0.00
R186 On 03/11/2022	Bond Future		Buy	9	0.00
R186 On 03/11/2022	Bond Future		Sell	9	0.00

R186 On 04/08/2022	Bond Future	Sell	250	0.00
R186 On 04/08/2022	Bond Future	Buy	250	0.00
R186 On 04/08/2022	Bond Future	Buy	250	0.00
R186 On 04/08/2022	Bond Future	Sell	250	0.00
R186 On 04/08/2022	Bond Future	Sell	250	0.00
R186 On 04/08/2022	Bond Future	Buy	250	0.00

R202 Bond Future

R202 On 04/08/2022	Bond Future	Buy	340	0.00
R202 On 04/08/2022	Bond Future	Sell	340	0.00
R202 On 04/08/2022	Bond Future	Buy	340	0.00
R202 On 04/08/2022	Bond Future	Sell	340	0.00
R202 On 02/02/2023	Bond Future	Buy	340	0.00
R202 On 02/02/2023	Bond Future	Sell	340	0.00
R202 On 02/02/2023	Bond Future	Sell	340	0.00
R202 On 02/02/2023	Bond Future	Buy	340	0.00

R2030 Bond Future

2030 On 03/11/2022	Bond Future	Sell	17	0.00
2030 On 03/11/2022	Bond Future	Buy	17	0.00
2030 On 03/11/2022	Bond Future	Buy	17	0.00
2030 On 03/11/2022	Bond Future	Sell	17	0.00

R2032 Bond Future

2032 On 03/11/2022	Bond Future	Buy	9	0.00
2032 On 03/11/2022	Bond Future	Sell	9	0.00
2032 On 03/11/2022	Bond Future	Buy	9	0.00
2032 On 03/11/2022	Bond Future	Sell	9	0.00

R2035 Bond Future

R035 On 04/08/2022	Bond Future	Buy	3,100	0.00
R035 On 04/08/2022	Bond Future	Sell	3,100	0.00
R035 On 04/08/2022	Bond Future	Buy	3,100	0.00
R035 On 04/08/2022	Bond Future	Sell	3,100	0.00
R035 On 02/02/2023	Bond Future	Sell	3,100	0.00
R035 On 02/02/2023	Bond Future	Buy	3,100	0.00
R035 On 02/02/2023	Bond Future	Sell	3,100	0.00
R035 On 02/02/2023	Bond Future	Buy	3,100	0.00

R2037 Bond Future

2037 On 04/08/2022	Bond Future	Sell	1,440	0.00
2037 On 04/08/2022	Bond Future	Sell	1,440	0.00
2037 On 04/08/2022	Bond Future	Buy	1,440	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/08/2022			Buy	1,440	0.00
2037 On 02/02/2023			Buy	1,440	0.00
2037 On 02/02/2023			Sell	1,440	0.00
2037 On 02/02/2023			Sell	1,440	0.00
2037 On 02/02/2023			Buy	1,440	0.00
2037 On 04/08/2022			Buy	4,123	0.00
2037 On 04/08/2022			Sell	4,123	0.00
2037 On 04/08/2022			Buy	4,123	0.00
2037 On 04/08/2022			Sell	4,123	0.00
R2040 Bond Future					
2040 On 04/08/2022			Buy	780	0.00
2040 On 04/08/2022			Sell	780	0.00
2040 On 04/08/2022			Buy	780	0.00
2040 On 04/08/2022			Sell	780	0.00
2040 On 02/02/2023			Sell	780	0.00
2040 On 02/02/2023			Buy	780	0.00
2040 On 02/02/2023			Sell	780	0.00
2040 On 02/02/2023			Buy	780	0.00
R2044 Bond Future					
2044 On 04/08/2022			Sell	610	0.00
2044 On 04/08/2022			Buy	610	0.00
2044 On 04/08/2022			Buy	610	0.00
2044 On 04/08/2022			Sell	610	0.00
2044 On 02/02/2023			Buy	610	0.00
2044 On 02/02/2023			Sell	610	0.00
2044 On 02/02/2023			Sell	610	0.00
2044 On 02/02/2023			Buy	610	0.00
R2048 Bond Future					
R248 On 03/11/2022			Buy	10,000	0.00
R248 On 03/11/2022			Sell	10,000	0.00
R214 Bond Future					
R214 On 03/11/2022			Buy	15	0.00
R214 On 03/11/2022			Sell	15	0.00
R214 On 03/11/2022			Sell	15	0.00

R214 On 03/11/2022	Bond Future	Buy	15	0.00
R214 On 03/11/2022	Bond Future	Buy	20	0.00
R214 On 03/11/2022	Bond Future	Sell	20	0.00
R214 On 03/11/2022	Bond Future	Sell	20	0.00
R214 On 03/11/2022	Bond Future	Buy	20	0.00
R214 On 04/08/2022	Bond Future	Sell	1,070	0.00
R214 On 04/08/2022	Bond Future	Buy	1,070	0.00
R214 On 04/08/2022	Bond Future	Buy	1,070	0.00
R214 On 04/08/2022	Bond Future	Sell	1,070	0.00
R214 On 02/02/2023	Bond Future	Sell	1,070	0.00
R214 On 02/02/2023	Bond Future	Buy	1,070	0.00
R214 On 02/02/2023	Bond Future	Sell	1,070	0.00
R214 On 02/02/2023	Bond Future	Buy	1,070	0.00

Grand Total for Daily Detailed Turnover:

65,929

0.00