



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 : 12/08/2022

TO DATE : 12/08/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 03/11/2022	Bond Future		Sell	60	0.00
2038 On 03/11/2022	Bond Future		Buy	60	0.00
R186 Bond Future					
R186 On 03/11/2022	Bond Future		Sell	7	0.00
R186 On 03/11/2022	Bond Future		Buy	7	0.00
R186 On 03/11/2022	Bond Future		Sell	100	0.00
R186 On 03/11/2022	Bond Future		Buy	100	0.00
R186 On 03/11/2022	Bond Future		Buy	100	0.00
R186 On 03/11/2022	Bond Future		Sell	100	0.00
R186 On 03/11/2022	Bond Future		Sell	100	0.00
R186 On 03/11/2022	Bond Future		Buy	100	0.00
R186 On 03/11/2022	Bond Future		Buy	151	0.00

-

R186 On 03/11/2022	Bond Future	Sell	151	0.00
R186 On 03/11/2022	Bond Future	Buy	200	0.00
R186 On 03/11/2022	Bond Future	Sell	200	0.00
R186 On 03/11/2022	Bond Future	Buy	200	0.00
R186 On 03/11/2022	Bond Future	Sell	200	0.00
R186 On 03/11/2022	Bond Future	Buy	206	0.00
R186 On 03/11/2022	Bond Future	Sell	206	0.00
R186 On 03/11/2022	Bond Future	Sell	466	0.00
R186 On 03/11/2022	Bond Future	Buy	466	0.00
R186 On 03/11/2022	Bond Future	Buy	476	0.00
R186 On 03/11/2022	Bond Future	Sell	476	0.00
R186 On 03/11/2022	Bond Future	Buy	896	0.00
R186 On 03/11/2022	Bond Future	Sell	896	0.00
R186 On 03/11/2022	Bond Future	Buy	1,729	0.00
R186 On 03/11/2022	Bond Future	Sell	1,729	0.00

R202 Bond Future

R202 On 03/11/2022	Bond Future	Sell	8	0.00
R202 On 03/11/2022	Bond Future	Buy	8	0.00

R2030 Bond Future

2030 On 03/11/2022	Bond Future	Sell	27	0.00
2030 On 03/11/2022	Bond Future	Buy	27	0.00
2030 On 03/11/2022	Bond Future	Buy	700	0.00
2030 On 03/11/2022	Bond Future	Sell	700	0.00

R2035 Bond Future

R035 On 02/02/2023	Bond Future	Sell	4	0.00
R035 On 02/02/2023	Bond Future	Buy	4	0.00
R035 On 02/02/2023	Bond Future	Sell	15	0.00
R035 On 02/02/2023	Bond Future	Buy	15	0.00
R035 On 02/02/2023	Bond Future	Sell	28	0.00
R035 On 02/02/2023	Bond Future	Buy	28	0.00
R035 On 02/02/2023	Bond Future	Sell	40	0.00
R035 On 02/02/2023	Bond Future	Buy	40	0.00
R035 On 02/02/2023	Bond Future	Sell	57	0.00
R035 On 02/02/2023	Bond Future	Buy	57	0.00
R035 On 02/02/2023	Bond Future	Sell	79	0.00
R035 On 02/02/2023	Bond Future	Buy	79	0.00
R035 On 02/02/2023	Bond Future	Sell	88	0.00
R035 On 02/02/2023	Bond Future	Buy	88	0.00
R035 On 03/11/2022	Bond Future	Sell	172	0.00
R035 On 03/11/2022	Bond Future	Buy	172	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/02/2023			Sell	248	0.00
R035 On 02/02/2023			Buy	248	0.00
R035 On 02/02/2023			Sell	275	0.00
R035 On 02/02/2023			Buy	275	0.00
R035 On 03/11/2022			Buy	280	0.00
R035 On 03/11/2022			Sell	280	0.00
R035 On 02/02/2023			Sell	426	0.00
R035 On 02/02/2023			Buy	426	0.00
R035 On 02/02/2023			Sell	626	0.00
R035 On 02/02/2023			Buy	626	0.00
R035 On 02/02/2023			Sell	740	0.00
R035 On 02/02/2023			Buy	740	0.00
R035 On 03/11/2022			Sell	913	0.00
R035 On 03/11/2022			Buy	913	0.00
R035 On 02/02/2023			Sell	1,067	0.00
R035 On 02/02/2023			Buy	1,067	0.00
R035 On 03/11/2022			Sell	1,085	0.00
R035 On 03/11/2022			Buy	1,085	0.00
R035 On 02/02/2023			Sell	1,115	0.00
R035 On 02/02/2023			Buy	1,115	0.00
R035 On 02/02/2023			Sell	2,143	0.00
R035 On 02/02/2023			Buy	2,143	0.00
R035 On 02/02/2023			Sell	3,980	0.00
R035 On 02/02/2023			Buy	3,980	0.00
R035 On 02/02/2023			Sell	10,931	0.00
R035 On 02/02/2023			Buy	10,931	0.00
R2037 Bond Future					
2037 On 03/11/2022			Buy	11	0.00
2037 On 03/11/2022			Sell	11	0.00
2037 On 03/11/2022			Buy	63	0.00
2037 On 03/11/2022			Sell	63	0.00
2037 On 03/11/2022			Buy	87	0.00
2037 On 03/11/2022			Sell	87	0.00
2037 On 03/11/2022			Buy	116	0.00
2037 On 03/11/2022			Sell	116	0.00
2037 On 03/11/2022			Buy	1,321	0.00
2037 On 03/11/2022			Sell	1,321	0.00
2037 On 03/11/2022			Buy	2,555	0.00

2037 On 03/11/2022	Bond Future			Sell	2,555	0.00
2037 On 03/11/2022	Bond Future			Buy	4,153	0.00
2037 On 03/11/2022	Bond Future			Sell	4,153	0.00

R2040 Bond Future

2040 On 03/11/2022	Bond Future	11.50	Call	Buy	4	0.00
2040 On 03/11/2022	Bond Future	11.50	Call	Sell	4	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Sell	4	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Buy	4	0.00
2040 On 03/11/2022	Bond Future			Buy	5	0.00
2040 On 03/11/2022	Bond Future			Sell	5	0.00
2040 On 03/11/2022	Bond Future			Buy	7	0.00
2040 On 03/11/2022	Bond Future			Sell	7	0.00
2040 On 03/11/2022	Bond Future			Buy	10	0.00
2040 On 03/11/2022	Bond Future			Sell	10	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Sell	29	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Buy	29	0.00
2040 On 03/11/2022	Bond Future	11.50	Call	Buy	29	0.00
2040 On 03/11/2022	Bond Future	11.50	Call	Sell	29	0.00
2040 On 03/11/2022	Bond Future			Buy	32	0.00
2040 On 03/11/2022	Bond Future			Sell	32	0.00
2040 On 03/11/2022	Bond Future			Sell	39	0.00
2040 On 03/11/2022	Bond Future			Buy	39	0.00
2040 On 03/11/2022	Bond Future	11.50	Call	Buy	45	0.00
2040 On 03/11/2022	Bond Future	11.50	Call	Sell	45	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Sell	45	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Buy	45	0.00
2040 On 03/11/2022	Bond Future			Buy	55	0.00
2040 On 03/11/2022	Bond Future			Sell	55	0.00
2040 On 03/11/2022	Bond Future			Buy	156	0.00
2040 On 03/11/2022	Bond Future			Sell	156	0.00
2040 On 03/11/2022	Bond Future			Buy	180	0.00
2040 On 03/11/2022	Bond Future			Sell	180	0.00
2040 On 03/11/2022	Bond Future	11.50	Call	Buy	191	0.00
2040 On 03/11/2022	Bond Future	11.50	Call	Sell	191	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Sell	191	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Buy	191	0.00
2040 On 03/11/2022	Bond Future			Buy	204	0.00
2040 On 03/11/2022	Bond Future			Sell	204	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Sell	235	0.00
2040 On 03/11/2022	Bond Future	10.80	Call	Buy	235	0.00
2040 On 03/11/2022	Bond Future	11.50	Call	Buy	235	0.00
2040 On 03/11/2022	Bond Future	11.50	Call	Sell	235	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/11/2022			Buy	610	0.00
2040 On 03/11/2022			Sell	610	0.00
2040 On 03/11/2022	11.50	Call	Buy	996	0.00
2040 On 03/11/2022	11.50	Call	Sell	996	0.00
2040 On 03/11/2022	10.80	Call	Sell	996	0.00
2040 On 03/11/2022	10.80	Call	Buy	996	0.00
2040 On 03/11/2022	10.80	Call	Buy	1,500	0.00
2040 On 03/11/2022	10.80	Call	Sell	1,500	0.00
2040 On 03/11/2022	11.50	Call	Buy	1,500	0.00
2040 On 03/11/2022	11.50	Call	Sell	1,500	0.00
R2044 Bond Future					
2044 On 03/11/2022			Buy	1	0.00
2044 On 03/11/2022			Sell	1	0.00
2044 On 03/11/2022			Buy	3	0.00
2044 On 03/11/2022			Sell	3	0.00
2044 On 02/02/2023			Buy	4	0.00
2044 On 02/02/2023			Sell	4	0.00
2044 On 03/11/2022			Buy	5	0.00
2044 On 03/11/2022			Sell	5	0.00
2044 On 03/11/2022			Buy	9	0.00
2044 On 03/11/2022			Sell	9	0.00
2044 On 03/11/2022			Buy	10	0.00
2044 On 03/11/2022			Sell	10	0.00
2044 On 03/11/2022			Buy	10	0.00
2044 On 03/11/2022			Sell	10	0.00
2044 On 02/02/2023			Buy	17	0.00
2044 On 02/02/2023			Sell	17	0.00
2044 On 03/11/2022			Buy	18	0.00
2044 On 03/11/2022			Sell	18	0.00
2044 On 03/11/2022			Buy	18	0.00
2044 On 03/11/2022			Sell	18	0.00
2044 On 03/11/2022			Buy	20	0.00
2044 On 03/11/2022			Sell	20	0.00
2044 On 03/11/2022			Buy	20	0.00
2044 On 03/11/2022			Sell	20	0.00
2044 On 03/11/2022			Buy	24	0.00
2044 On 03/11/2022			Sell	24	0.00
2044 On 03/11/2022			Buy	24	0.00

2044 On 03/11/2022	Bond Future	Sell	24	0.00
2044 On 03/11/2022	Bond Future	Buy	25	0.00
2044 On 03/11/2022	Bond Future	Sell	25	0.00
2044 On 02/02/2023	Bond Future	Buy	31	0.00
2044 On 02/02/2023	Bond Future	Sell	31	0.00
2044 On 03/11/2022	Bond Future	Buy	36	0.00
2044 On 03/11/2022	Bond Future	Sell	36	0.00
2044 On 02/02/2023	Bond Future	Buy	44	0.00
2044 On 02/02/2023	Bond Future	Sell	44	0.00
2044 On 03/11/2022	Bond Future	Buy	51	0.00
2044 On 03/11/2022	Bond Future	Sell	51	0.00
2044 On 03/11/2022	Bond Future	Sell	52	0.00
2044 On 03/11/2022	Bond Future	Buy	52	0.00
2044 On 03/11/2022	Bond Future	Buy	52	0.00
2044 On 03/11/2022	Bond Future	Sell	52	0.00
2044 On 03/11/2022	Bond Future	Buy	62	0.00
2044 On 03/11/2022	Bond Future	Sell	62	0.00
2044 On 02/02/2023	Bond Future	Buy	63	0.00
2044 On 02/02/2023	Bond Future	Sell	63	0.00
2044 On 03/11/2022	Bond Future	Buy	68	0.00
2044 On 03/11/2022	Bond Future	Sell	68	0.00
2044 On 02/02/2023	Bond Future	Buy	88	0.00
2044 On 02/02/2023	Bond Future	Sell	88	0.00
2044 On 03/11/2022	Bond Future	Buy	90	0.00
2044 On 03/11/2022	Bond Future	Sell	90	0.00
2044 On 02/02/2023	Bond Future	Buy	95	0.00
2044 On 02/02/2023	Bond Future	Sell	95	0.00
2044 On 02/02/2023	Bond Future	Buy	98	0.00
2044 On 02/02/2023	Bond Future	Sell	98	0.00
2044 On 03/11/2022	Bond Future	Buy	133	0.00
2044 On 03/11/2022	Bond Future	Sell	133	0.00
2044 On 02/02/2023	Bond Future	Buy	137	0.00
2044 On 02/02/2023	Bond Future	Sell	137	0.00
2044 On 03/11/2022	Bond Future	Buy	144	0.00
2044 On 03/11/2022	Bond Future	Sell	144	0.00
2044 On 02/02/2023	Bond Future	Buy	236	0.00
2044 On 02/02/2023	Bond Future	Sell	236	0.00
2044 On 02/02/2023	Bond Future	Buy	305	0.00
2044 On 02/02/2023	Bond Future	Sell	305	0.00
2044 On 03/11/2022	Bond Future	Buy	381	0.00
2044 On 03/11/2022	Bond Future	Sell	381	0.00
2044 On 02/02/2023	Bond Future	Buy	411	0.00
2044 On 02/02/2023	Bond Future	Sell	411	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 03/11/2022			Buy	437	0.00
2044 On 03/11/2022			Sell	437	0.00
2044 On 02/02/2023			Buy	506	0.00
2044 On 02/02/2023			Sell	506	0.00
2044 On 02/02/2023			Buy	695	0.00
2044 On 02/02/2023			Sell	695	0.00
2044 On 03/11/2022			Buy	756	0.00
2044 On 03/11/2022			Sell	756	0.00
2044 On 02/02/2023			Buy	915	0.00
2044 On 02/02/2023			Sell	915	0.00
2044 On 03/11/2022			Sell	1,071	0.00
2044 On 03/11/2022			Buy	1,071	0.00
2044 On 03/11/2022			Buy	1,071	0.00
2044 On 03/11/2022			Sell	1,071	0.00
2044 On 02/02/2023			Buy	1,183	0.00
2044 On 02/02/2023			Sell	1,183	0.00
2044 On 02/02/2023			Buy	1,188	0.00
2044 On 02/02/2023			Sell	1,188	0.00
2044 On 02/02/2023			Buy	1,237	0.00
2044 On 02/02/2023			Sell	1,237	0.00
2044 On 03/11/2022			Sell	1,274	0.00
2044 On 03/11/2022			Buy	1,274	0.00
2044 On 02/02/2023			Buy	2,207	0.00
2044 On 02/02/2023			Sell	2,207	0.00
2044 On 02/02/2023			Buy	9,460	0.00
2044 On 02/02/2023			Sell	9,460	0.00
R2048 Bond Future					
R248 On 03/11/2022			Buy	2	0.00
R248 On 03/11/2022			Sell	2	0.00
R248 On 03/11/2022			Buy	19	0.00
R248 On 03/11/2022			Sell	19	0.00
R248 On 03/11/2022			Buy	23	0.00
R248 On 03/11/2022			Sell	23	0.00
R248 On 03/11/2022			Buy	34	0.00
R248 On 03/11/2022			Sell	34	0.00
R248 On 03/11/2022			Buy	367	0.00
R248 On 03/11/2022			Sell	367	0.00
R248 On 03/11/2022			Buy	727	0.00

R248 On 03/11/2022	Bond Future			Sell	727	0.00
R248 On 03/11/2022	Bond Future			Buy	1,172	0.00
R248 On 03/11/2022	Bond Future			Sell	1,172	0.00

R209 Bond Future

R209 On 03/11/2022	Bond Future	10.00	Call	Buy	50	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Sell	50	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Buy	50	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Sell	50	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Buy	50	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Sell	50	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Buy	50	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Sell	50	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	50	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	50	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	50	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	50	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Buy	100	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Sell	100	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Buy	100	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Sell	100	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Buy	100	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Sell	100	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Buy	100	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Sell	100	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Buy	100	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Sell	100	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Buy	100	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Sell	100	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Buy	100	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Sell	100	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Buy	100	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Sell	100	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	100	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	100	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	100	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	100	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	100	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	100	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	100	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	100	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Buy	250	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Sell	250	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R209 On 03/11/2022	Bond Future	10.00	Call	Buy	250	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Sell	250	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Buy	250	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Sell	250	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Buy	250	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Sell	250	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	250	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	250	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	250	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	250	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	1,000	0.00
R214 Bond Future						
R214 On 03/11/2022	Bond Future			Buy	10	0.00
R214 On 03/11/2022	Bond Future			Sell	10	0.00
R214 On 03/11/2022	Bond Future			Buy	15	0.00
R214 On 03/11/2022	Bond Future			Sell	15	0.00
R214 On 03/11/2022	Bond Future			Sell	25	0.00
R214 On 03/11/2022	Bond Future			Buy	25	0.00
R214 On 02/02/2023	Bond Future			Buy	114	0.00
R214 On 02/02/2023	Bond Future			Sell	114	0.00
R214 On 02/02/2023	Bond Future			Buy	165	0.00
R214 On 02/02/2023	Bond Future			Sell	165	0.00
R214 On 02/02/2023	Bond Future			Buy	284	0.00
R214 On 02/02/2023	Bond Future			Sell	284	0.00
R214 On 02/02/2023	Bond Future			Buy	494	0.00
R214 On 02/02/2023	Bond Future			Sell	494	0.00
R214 On 02/02/2023	Bond Future			Buy	610	0.00

