



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 : 03/10/2022

TO DATE : 03/10/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 03/11/2022	GOVI		Sell	4	0.00
GOVI On 03/11/2022	GOVI		Buy	4	0.00
R186 Bond Future					
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		Sell	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		Buy	100	0.00
R186 On 03/11/2022	Bond Future		Sell	125	0.00
R186 On 03/11/2022	Bond Future		Buy	125	0.00
R186 On 03/11/2022	Bond Future		Sell	300	0.00

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R186 On 03/11/2022	Bond Future	Buy	300	0.00
R186 On 03/11/2022	Bond Future	Sell	300	0.00
R186 On 03/11/2022	Bond Future	Buy	300	0.00
R186 On 03/11/2022	Bond Future	Sell	325	0.00
R186 On 03/11/2022	Bond Future	Buy	325	0.00
R186 On 03/11/2022	Bond Future	Sell	450	0.00
R186 On 03/11/2022	Bond Future	Buy	450	0.00
R186 On 03/11/2022	Bond Future	Buy	450	0.00
R186 On 03/11/2022	Bond Future	Sell	450	0.00
R186 On 03/11/2022	Bond Future	Sell	1,000	0.00
R186 On 03/11/2022	Bond Future	Buy	1,000	0.00

R2030 Bond Future

2030 On 03/11/2022	Bond Future	Buy	3,000	0.00
2030 On 03/11/2022	Bond Future	Sell	3,000	0.00

R2035 Bond Future

R035 On 03/11/2022	Bond Future	Sell	2,800	0.00
R035 On 03/11/2022	Bond Future	Buy	2,800	0.00

R2037 Bond Future

2037 On 03/11/2022	Bond Future	Sell	572	0.00
2037 On 03/11/2022	Bond Future	Buy	572	0.00
2037 On 03/11/2022	Bond Future	Buy	572	0.00
2037 On 03/11/2022	Bond Future	Sell	572	0.00
2037 On 03/11/2022	Bond Future	Buy	1,000	0.00
2037 On 03/11/2022	Bond Future	Sell	1,000	0.00

R2040 Bond Future

2040 On 03/11/2022	Bond Future	Buy	4	0.00
2040 On 03/11/2022	Bond Future	Sell	4	0.00
2040 On 03/11/2022	Bond Future	Buy	93	0.00
2040 On 03/11/2022	Bond Future	Sell	93	0.00
2040 On 03/11/2022	Bond Future	Buy	112	0.00
2040 On 03/11/2022	Bond Future	Sell	112	0.00
2040 On 03/11/2022	Bond Future	Buy	303	0.00
2040 On 03/11/2022	Bond Future	Sell	303	0.00
2040 On 03/11/2022	Bond Future	Buy	5,318	0.00
2040 On 03/11/2022	Bond Future	Sell	5,318	0.00
2040 On 03/11/2022	Bond Future	Sell	5,830	0.00
2040 On 03/11/2022	Bond Future	Buy	5,830	0.00

R2044 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 03/11/2022			Sell	3	0.00
2044 On 03/11/2022			Buy	3	0.00
2044 On 03/11/2022			Sell	4	0.00
2044 On 03/11/2022			Buy	4	0.00
2044 On 03/11/2022			Sell	4	0.00
2044 On 03/11/2022			Buy	4	0.00
2044 On 03/11/2022			Sell	5	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	5	0.00
2044 On 03/11/2022			Sell	6	0.00
2044 On 03/11/2022			Buy	6	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	9	0.00
2044 On 03/11/2022			Sell	9	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	14	0.00
2044 On 03/11/2022			Buy	14	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	86	0.00
2044 On 03/11/2022			Buy	86	0.00
2044 On 03/11/2022			Sell	146	0.00
2044 On 03/11/2022			Buy	146	0.00
2044 On 03/11/2022			Buy	146	0.00
2044 On 03/11/2022			Sell	146	0.00
R209 Bond Future					
R209 On 03/11/2022			Buy	17	0.00
R209 On 03/11/2022			Sell	17	0.00
R209 On 03/11/2022			Buy	31	0.00
R209 On 03/11/2022			Sell	31	0.00
R209 On 04/05/2023			Sell	35	0.00
R209 On 04/05/2023			Buy	35	0.00
R209 On 04/05/2023			Sell	35	0.00
R209 On 04/05/2023			Buy	35	0.00
R209 On 04/05/2023			Sell	35	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/05/2023	Bond Future			Buy	1,725	0.00
R209 On 04/05/2023	Bond Future			Sell	1,725	0.00
R209 On 04/05/2023	Bond Future	11.00	Put	Buy	2,500	0.00
R209 On 04/05/2023	Bond Future	11.00	Put	Sell	2,500	0.00
R209 On 04/05/2023	Bond Future	11.00	Put	Sell	2,500	0.00
R209 On 04/05/2023	Bond Future	11.00	Put	Buy	2,500	0.00
R214 Bond Future						
R214 On 03/11/2022	Bond Future			Buy	93	0.00
R214 On 03/11/2022	Bond Future			Sell	93	0.00
R214 On 03/11/2022	Bond Future			Buy	148	0.00
R214 On 03/11/2022	Bond Future			Sell	148	0.00
R214 On 03/11/2022	Bond Future			Buy	1,500	0.00
R214 On 03/11/2022	Bond Future			Sell	1,500	0.00
R214 On 03/11/2022	Bond Future			Buy	2,047	0.00
R214 On 03/11/2022	Bond Future			Sell	2,047	0.00
R214 On 03/11/2022	Bond Future			Buy	3,788	0.00
R214 On 03/11/2022	Bond Future			Sell	3,788	0.00
Grand Total for Daily Detailed Turnover:					45,926	0.00