



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/01/2022

TO DATE : 19/01/2022

---

#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

---

#### R186 Bond Future

R186 On 03/02/2022	Bond Future		Sell	16	0.00
R186 On 03/02/2022	Bond Future		Buy	16	0.00
R186 On 03/02/2022	Bond Future		Buy	16	0.00
R186 On 03/02/2022	Bond Future		Sell	16	0.00
R186 On 05/05/2022	Bond Future		Buy	16	0.00
R186 On 05/05/2022	Bond Future		Sell	16	0.00
R186 On 05/05/2022	Bond Future		Buy	16	0.00
R186 On 05/05/2022	Bond Future		Sell	16	0.00
R186 On 03/02/2022	Bond Future		Buy	135	0.00
R186 On 03/02/2022	Bond Future		Sell	135	0.00
R186 On 03/02/2022	Bond Future		Buy	135	0.00
R186 On 03/02/2022	Bond Future		Sell	135	0.00
R186 On 05/05/2022	Bond Future		Sell	150	0.00



R186 On 05/05/2022	Bond Future	Buy	150	0.00
R186 On 05/05/2022	Bond Future	Sell	319	0.00
R186 On 05/05/2022	Bond Future	Buy	319	0.00

**R2023 Bond Future**

R023 On 03/02/2022	Bond Future	Buy	19	0.00
R023 On 03/02/2022	Bond Future	Sell	19	0.00
R023 On 03/02/2022	Bond Future	Sell	19	0.00
R023 On 03/02/2022	Bond Future	Buy	19	0.00
R023 On 03/02/2022	Bond Future	Sell	19	0.00
R023 On 03/02/2022	Bond Future	Buy	19	0.00
R023 On 05/05/2022	Bond Future	Sell	19	0.00
R023 On 05/05/2022	Bond Future	Buy	19	0.00
R023 On 05/05/2022	Bond Future	Sell	19	0.00
R023 On 05/05/2022	Bond Future	Buy	19	0.00
R023 On 05/05/2022	Bond Future	Buy	19	0.00
R023 On 05/05/2022	Bond Future	Sell	19	0.00

**R2030 Bond Future**

2030 On 05/05/2022	Bond Future	Sell	35	0.00
2030 On 05/05/2022	Bond Future	Buy	35	0.00
2030 On 03/02/2022	Bond Future	Buy	90	0.00
2030 On 03/02/2022	Bond Future	Sell	90	0.00
2030 On 03/02/2022	Bond Future	Buy	90	0.00
2030 On 03/02/2022	Bond Future	Sell	90	0.00
2030 On 03/02/2022	Bond Future	Buy	90	0.00
2030 On 03/02/2022	Bond Future	Sell	90	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 05/05/2022	Bond Future	Buy	90	0.00
2030 On 05/05/2022	Bond Future	Sell	90	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 05/05/2022	Bond Future	Sell	137	0.00
2030 On 05/05/2022	Bond Future	Buy	137	0.00
2030 On 05/05/2022	Bond Future	Buy	172	0.00
2030 On 05/05/2022	Bond Future	Sell	172	0.00

**R2032 Bond Future**

2032 On 03/02/2022	Bond Future	Buy	1	0.00
2032 On 03/02/2022	Bond Future	Sell	1	0.00
2032 On 05/05/2022	Bond Future	Sell	1	0.00
2032 On 05/05/2022	Bond Future	Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 03/02/2022			Buy	5	0.00
2032 On 03/02/2022			Sell	5	0.00
2032 On 05/05/2022			Sell	5	0.00
2032 On 05/05/2022			Buy	5	0.00
2032 On 03/02/2022			Buy	11	0.00
2032 On 03/02/2022			Sell	11	0.00
2032 On 05/05/2022			Sell	11	0.00
2032 On 05/05/2022			Buy	11	0.00
2032 On 05/05/2022			Sell	31	0.00
2032 On 05/05/2022			Buy	31	0.00
2032 On 05/05/2022			Sell	31	0.00
2032 On 05/05/2022			Buy	31	0.00
2032 On 03/02/2022			Buy	51	0.00
2032 On 03/02/2022			Sell	51	0.00
2032 On 05/05/2022			Sell	51	0.00
2032 On 05/05/2022			Buy	51	0.00
2032 On 03/02/2022			Buy	62	0.00
2032 On 03/02/2022			Sell	62	0.00
2032 On 05/05/2022			Sell	62	0.00
2032 On 05/05/2022			Buy	62	0.00
2032 On 03/02/2022			Buy	386	0.00
2032 On 03/02/2022			Sell	386	0.00
2032 On 05/05/2022			Sell	386	0.00
2032 On 05/05/2022			Buy	386	0.00
2032 On 03/02/2022			Buy	516	0.00
2032 On 03/02/2022			Sell	516	0.00
2032 On 03/02/2022			Buy	516	0.00
2032 On 03/02/2022			Sell	516	0.00
2032 On 05/05/2022			Buy	516	0.00
2032 On 05/05/2022			Sell	516	0.00
<b>R2035 Bond Future</b>					
R035 On 03/02/2022			Buy	1	0.00
R035 On 03/02/2022			Sell	1	0.00
R035 On 05/05/2022			Sell	1	0.00
R035 On 05/05/2022			Buy	1	0.00
R035 On 03/02/2022			Buy	9	0.00
R035 On 03/02/2022			Sell	9	0.00
R035 On 05/05/2022			Sell	9	0.00

R035 On 05/05/2022	Bond Future	Buy	9	0.00
R035 On 03/02/2022	Bond Future	Buy	25	0.00
R035 On 03/02/2022	Bond Future	Sell	25	0.00
R035 On 03/02/2022	Bond Future	Sell	25	0.00
R035 On 03/02/2022	Bond Future	Buy	25	0.00
R035 On 03/02/2022	Bond Future	Buy	28	0.00
R035 On 03/02/2022	Bond Future	Sell	28	0.00
R035 On 05/05/2022	Bond Future	Sell	28	0.00
R035 On 05/05/2022	Bond Future	Buy	28	0.00
R035 On 03/02/2022	Bond Future	Buy	30	0.00
R035 On 03/02/2022	Bond Future	Sell	30	0.00
R035 On 05/05/2022	Bond Future	Sell	30	0.00
R035 On 05/05/2022	Bond Future	Buy	30	0.00
R035 On 03/02/2022	Bond Future	Buy	47	0.00
R035 On 03/02/2022	Bond Future	Sell	47	0.00
R035 On 05/05/2022	Bond Future	Sell	47	0.00
R035 On 05/05/2022	Bond Future	Buy	47	0.00
R035 On 03/02/2022	Bond Future	Buy	494	0.00
R035 On 03/02/2022	Bond Future	Sell	494	0.00
R035 On 05/05/2022	Bond Future	Sell	494	0.00
R035 On 05/05/2022	Bond Future	Buy	494	0.00
R035 On 03/02/2022	Bond Future	Sell	609	0.00
R035 On 03/02/2022	Bond Future	Buy	609	0.00
R035 On 03/02/2022	Bond Future	Buy	609	0.00
R035 On 03/02/2022	Bond Future	Sell	609	0.00
R035 On 05/05/2022	Bond Future	Buy	609	0.00
R035 On 05/05/2022	Bond Future	Sell	609	0.00
R035 On 05/05/2022	Bond Future	Buy	609	0.00
R035 On 05/05/2022	Bond Future	Sell	609	0.00

**R2037 Bond Future**

2037 On 03/02/2022	Bond Future	Buy	1	0.00
2037 On 03/02/2022	Bond Future	Sell	1	0.00
2037 On 05/05/2022	Bond Future	Sell	1	0.00
2037 On 05/05/2022	Bond Future	Buy	1	0.00
2037 On 03/02/2022	Bond Future	Buy	7	0.00
2037 On 03/02/2022	Bond Future	Sell	7	0.00
2037 On 05/05/2022	Bond Future	Sell	7	0.00
2037 On 05/05/2022	Bond Future	Buy	7	0.00
2037 On 03/02/2022	Bond Future	Buy	38	0.00
2037 On 03/02/2022	Bond Future	Sell	38	0.00
2037 On 05/05/2022	Bond Future	Sell	38	0.00
2037 On 05/05/2022	Bond Future	Buy	38	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 03/02/2022			Buy	45	0.00
2037 On 03/02/2022			Sell	45	0.00
2037 On 05/05/2022			Sell	45	0.00
2037 On 05/05/2022			Buy	45	0.00
2037 On 03/02/2022			Buy	70	0.00
2037 On 03/02/2022			Sell	70	0.00
2037 On 05/05/2022			Sell	70	0.00
2037 On 05/05/2022			Buy	70	0.00
2037 On 05/05/2022			Sell	73	0.00
2037 On 05/05/2022			Buy	73	0.00
2037 On 03/02/2022			Buy	947	0.00
2037 On 03/02/2022			Sell	947	0.00
2037 On 05/05/2022			Sell	947	0.00
2037 On 05/05/2022			Buy	947	0.00
2037 On 03/02/2022			Buy	1,108	0.00
2037 On 03/02/2022			Sell	1,108	0.00
2037 On 03/02/2022			Sell	1,108	0.00
2037 On 03/02/2022			Buy	1,108	0.00
2037 On 05/05/2022			Sell	1,108	0.00
2037 On 05/05/2022			Buy	1,108	0.00
2037 On 05/05/2022			Sell	1,108	0.00
2037 On 05/05/2022			Buy	1,108	0.00
2037 On 05/05/2022			Buy	1,108	0.00
2037 On 05/05/2022			Sell	1,108	0.00
2037 On 05/05/2022			Sell	1,108	0.00
2037 On 05/05/2022			Buy	1,108	0.00
<b>R2040 Bond Future</b>					
2040 On 03/02/2022			Buy	5	0.00
2040 On 03/02/2022			Sell	5	0.00
2040 On 05/05/2022			Sell	5	0.00
2040 On 05/05/2022			Buy	5	0.00
2040 On 03/02/2022			Buy	12	0.00
2040 On 03/02/2022			Sell	12	0.00
2040 On 05/05/2022			Sell	12	0.00
2040 On 05/05/2022			Buy	12	0.00
2040 On 03/02/2022			Buy	24	0.00
2040 On 03/02/2022			Sell	24	0.00
2040 On 05/05/2022			Sell	24	0.00

2040 On 05/05/2022	Bond Future	Buy	24	0.00
2040 On 05/05/2022	Bond Future	Sell	34	0.00
2040 On 05/05/2022	Bond Future	Buy	34	0.00
2040 On 03/02/2022	Bond Future	Buy	64	0.00
2040 On 03/02/2022	Bond Future	Sell	64	0.00
2040 On 05/05/2022	Bond Future	Sell	64	0.00
2040 On 05/05/2022	Bond Future	Buy	64	0.00
2040 On 03/02/2022	Bond Future	Buy	649	0.00
2040 On 03/02/2022	Bond Future	Sell	649	0.00
2040 On 05/05/2022	Bond Future	Sell	649	0.00
2040 On 05/05/2022	Bond Future	Buy	649	0.00
2040 On 03/02/2022	Bond Future	Sell	754	0.00
2040 On 03/02/2022	Bond Future	Buy	754	0.00
2040 On 03/02/2022	Bond Future	Sell	754	0.00
2040 On 03/02/2022	Bond Future	Buy	754	0.00
2040 On 05/05/2022	Bond Future	Buy	754	0.00
2040 On 05/05/2022	Bond Future	Sell	754	0.00
2040 On 05/05/2022	Bond Future	Buy	754	0.00
2040 On 05/05/2022	Bond Future	Sell	754	0.00

**R2044 Bond Future**

2044 On 03/02/2022	Bond Future	Buy	1	0.00
2044 On 03/02/2022	Bond Future	Sell	1	0.00
2044 On 05/05/2022	Bond Future	Sell	1	0.00
2044 On 05/05/2022	Bond Future	Buy	1	0.00
2044 On 03/02/2022	Bond Future	Buy	3	0.00
2044 On 03/02/2022	Bond Future	Sell	3	0.00
2044 On 05/05/2022	Bond Future	Sell	3	0.00
2044 On 05/05/2022	Bond Future	Buy	3	0.00
2044 On 03/02/2022	Bond Future	Buy	9	0.00
2044 On 03/02/2022	Bond Future	Sell	9	0.00
2044 On 05/05/2022	Bond Future	Sell	9	0.00
2044 On 05/05/2022	Bond Future	Buy	9	0.00
2044 On 03/02/2022	Bond Future	Buy	40	0.00
2044 On 03/02/2022	Bond Future	Sell	40	0.00
2044 On 05/05/2022	Bond Future	Sell	40	0.00
2044 On 05/05/2022	Bond Future	Buy	40	0.00
2044 On 03/02/2022	Bond Future	Buy	57	0.00
2044 On 03/02/2022	Bond Future	Sell	57	0.00
2044 On 05/05/2022	Bond Future	Sell	57	0.00
2044 On 05/05/2022	Bond Future	Buy	57	0.00
2044 On 03/02/2022	Bond Future	Sell	220	0.00
2044 On 03/02/2022	Bond Future	Buy	220	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 03/02/2022			Sell	220	0.00
2044 On 03/02/2022			Buy	220	0.00
2044 On 03/02/2022			Buy	887	0.00
2044 On 03/02/2022			Sell	887	0.00
2044 On 05/05/2022			Sell	887	0.00
2044 On 05/05/2022			Buy	887	0.00
2044 On 03/02/2022			Sell	997	0.00
2044 On 03/02/2022			Buy	997	0.00
2044 On 03/02/2022			Buy	997	0.00
2044 On 03/02/2022			Sell	997	0.00
2044 On 05/05/2022			Buy	997	0.00
2044 On 05/05/2022			Sell	997	0.00
2044 On 05/05/2022			Buy	997	0.00
2044 On 05/05/2022			Sell	997	0.00
<b>R2048 Bond Future</b>					
R248 On 03/02/2022			Buy	2	0.00
R248 On 03/02/2022			Sell	2	0.00
R248 On 05/05/2022			Sell	2	0.00
R248 On 05/05/2022			Buy	2	0.00
R248 On 03/02/2022			Buy	4	0.00
R248 On 03/02/2022			Sell	4	0.00
R248 On 05/05/2022			Sell	4	0.00
R248 On 05/05/2022			Buy	4	0.00
R248 On 03/02/2022			Buy	20	0.00
R248 On 03/02/2022			Sell	20	0.00
R248 On 05/05/2022			Sell	20	0.00
R248 On 05/05/2022			Buy	20	0.00
R248 On 03/02/2022			Buy	54	0.00
R248 On 03/02/2022			Sell	54	0.00
R248 On 05/05/2022			Sell	54	0.00
R248 On 05/05/2022			Buy	54	0.00
R248 On 05/05/2022			Buy	90	0.00
R248 On 05/05/2022			Sell	90	0.00
R248 On 03/02/2022			Buy	816	0.00
R248 On 03/02/2022			Sell	816	0.00
R248 On 05/05/2022			Sell	816	0.00
R248 On 05/05/2022			Buy	816	0.00
R248 On 03/02/2022			Sell	896	0.00



R248 On 03/02/2022	Bond Future	Buy	896	0.00
R248 On 03/02/2022	Bond Future	Sell	896	0.00
R248 On 03/02/2022	Bond Future	Buy	896	0.00
R248 On 05/05/2022	Bond Future	Buy	896	0.00
R248 On 05/05/2022	Bond Future	Sell	896	0.00
R248 On 05/05/2022	Bond Future	Sell	896	0.00
R248 On 05/05/2022	Bond Future	Buy	896	0.00

**R209 Bond Future**

R209 On 03/02/2022	Bond Future	Sell	60	0.00
R209 On 03/02/2022	Bond Future	Buy	60	0.00
R209 On 03/02/2022	Bond Future	Buy	60	0.00
R209 On 03/02/2022	Bond Future	Sell	60	0.00
R209 On 05/05/2022	Bond Future	Buy	60	0.00
R209 On 05/05/2022	Bond Future	Sell	60	0.00
R209 On 05/05/2022	Bond Future	Sell	60	0.00
R209 On 05/05/2022	Bond Future	Buy	60	0.00
R209 On 05/05/2022	Bond Future	Buy	65	0.00
R209 On 05/05/2022	Bond Future	Sell	65	0.00
R209 On 05/05/2022	Bond Future	Sell	65	0.00
R209 On 05/05/2022	Bond Future	Buy	65	0.00

**R213 Bond Future**

R213 On 03/02/2022	Bond Future	Buy	3	0.00
R213 On 03/02/2022	Bond Future	Sell	3	0.00
R213 On 05/05/2022	Bond Future	Sell	3	0.00
R213 On 05/05/2022	Bond Future	Buy	3	0.00
R213 On 03/02/2022	Bond Future	Buy	21	0.00
R213 On 03/02/2022	Bond Future	Sell	21	0.00
R213 On 05/05/2022	Bond Future	Sell	21	0.00
R213 On 05/05/2022	Bond Future	Buy	21	0.00
R213 On 03/02/2022	Bond Future	Buy	33	0.00
R213 On 03/02/2022	Bond Future	Sell	33	0.00
R213 On 05/05/2022	Bond Future	Sell	33	0.00
R213 On 05/05/2022	Bond Future	Buy	33	0.00
R213 On 03/02/2022	Bond Future	Buy	50	0.00
R213 On 03/02/2022	Bond Future	Sell	50	0.00
R213 On 03/02/2022	Bond Future	Sell	50	0.00
R213 On 03/02/2022	Bond Future	Buy	50	0.00
R213 On 05/05/2022	Bond Future	Sell	50	0.00
R213 On 05/05/2022	Bond Future	Buy	50	0.00
R213 On 05/05/2022	Bond Future	Buy	50	0.00
R213 On 05/05/2022	Bond Future	Sell	50	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R213 On 03/02/2022	Bond Future		Sell	61	0.00
R213 On 03/02/2022	Bond Future		Buy	61	0.00
R213 On 03/02/2022	Bond Future		Buy	74	0.00
R213 On 03/02/2022	Bond Future		Sell	74	0.00
R213 On 05/05/2022	Bond Future		Sell	74	0.00
R213 On 05/05/2022	Bond Future		Buy	74	0.00
R213 On 03/02/2022	Bond Future		Sell	131	0.00
R213 On 03/02/2022	Bond Future		Buy	131	0.00
R213 On 03/02/2022	Bond Future		Buy	131	0.00
R213 On 03/02/2022	Bond Future		Sell	131	0.00
R213 On 05/05/2022	Bond Future		Buy	131	0.00
R213 On 05/05/2022	Bond Future		Sell	131	0.00
R213 On 05/05/2022	Bond Future		Sell	131	0.00
R213 On 05/05/2022	Bond Future		Buy	131	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>34,947</b>	<b>0.00</b>