



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 : 21/01/2022

TO DATE : 21/01/2022

Contract

Strike

C/P

Buy/Sell

No. of Contracts

I2025 Bond Future

2025 On 05/05/2022	Bond Future		Sell	2	0.00
2025 On 05/05/2022	Bond Future		Buy	2	0.00
2025 On 05/05/2022	Bond Future		Sell	2	0.00
2025 On 05/05/2022	Bond Future		Buy	2	0.00
2025 On 05/05/2022	Bond Future		Sell	2	0.00
2025 On 05/05/2022	Bond Future		Buy	2	0.00
2025 On 05/05/2022	Bond Future		Sell	3	0.00
2025 On 05/05/2022	Bond Future		Buy	3	0.00
2025 On 05/05/2022	Bond Future		Sell	5	0.00
2025 On 05/05/2022	Bond Future		Buy	5	0.00
2025 On 05/05/2022	Bond Future		Sell	5	0.00
2025 On 05/05/2022	Bond Future		Buy	5	0.00
2025 On 05/05/2022	Bond Future		Sell	7	0.00

—

2025 On 05/05/2022	Bond Future	Buy	7	0.00
2025 On 05/05/2022	Bond Future	Sell	10	0.00
2025 On 05/05/2022	Bond Future	Buy	10	0.00
2025 On 05/05/2022	Bond Future	Sell	13	0.00
2025 On 05/05/2022	Bond Future	Buy	13	0.00
2025 On 05/05/2022	Bond Future	Sell	13	0.00
2025 On 05/05/2022	Bond Future	Buy	13	0.00
2025 On 05/05/2022	Bond Future	Sell	14	0.00
2025 On 05/05/2022	Bond Future	Buy	14	0.00
2025 On 05/05/2022	Bond Future	Sell	14	0.00
2025 On 05/05/2022	Bond Future	Buy	14	0.00
2025 On 05/05/2022	Bond Future	Sell	15	0.00
2025 On 05/05/2022	Bond Future	Buy	15	0.00
2025 On 05/05/2022	Bond Future	Sell	20	0.00
2025 On 05/05/2022	Bond Future	Buy	20	0.00
2025 On 05/05/2022	Bond Future	Sell	25	0.00
2025 On 05/05/2022	Bond Future	Buy	25	0.00
2025 On 05/05/2022	Bond Future	Sell	50	0.00
2025 On 05/05/2022	Bond Future	Buy	50	0.00
2025 On 05/05/2022	Bond Future	Sell	200	0.00
2025 On 05/05/2022	Bond Future	Buy	200	0.00

R186 Bond Future

R186 On 05/05/2022	Bond Future	Buy	30	0.00
R186 On 05/05/2022	Bond Future	Sell	30	0.00
R186 On 05/05/2022	Bond Future	Buy	37	0.00
R186 On 05/05/2022	Bond Future	Sell	37	0.00
R186 On 05/05/2022	Bond Future	Buy	101	0.00
R186 On 05/05/2022	Bond Future	Sell	101	0.00
R186 On 05/05/2022	Bond Future	Buy	129	0.00
R186 On 05/05/2022	Bond Future	Sell	129	0.00
R186 On 05/05/2022	Bond Future	Sell	297	0.00
R186 On 05/05/2022	Bond Future	Buy	297	0.00
R186 On 05/05/2022	Bond Future	Sell	345	0.00
R186 On 05/05/2022	Bond Future	Buy	345	0.00
R186 On 03/02/2022	Bond Future	Buy	6,500	0.00
R186 On 03/02/2022	Bond Future	Sell	6,500	0.00
R186 On 05/05/2022	Bond Future	Sell	6,500	0.00
R186 On 05/05/2022	Bond Future	Buy	6,500	0.00

R202 Bond Future

R202 On 05/05/2022	Bond Future	Sell	2	0.00
R202 On 05/05/2022	Bond Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 05/05/2022			Buy	5	0.00
2030 On 05/05/2022			Sell	5	0.00
2030 On 05/05/2022			Buy	40	0.00
2030 On 05/05/2022			Sell	40	0.00
2030 On 05/05/2022			Buy	85	0.00
2030 On 05/05/2022			Sell	85	0.00
2030 On 05/05/2022			Sell	100	0.00
2030 On 05/05/2022			Buy	100	0.00
2030 On 05/05/2022			Buy	116	0.00
2030 On 05/05/2022			Sell	116	0.00
2030 On 05/05/2022			Buy	839	0.00
2030 On 05/05/2022			Sell	839	0.00
2030 On 05/05/2022			Buy	1,085	0.00
2030 On 05/05/2022			Sell	1,085	0.00
R2032 Bond Future					
2032 On 03/11/2022	9.31	Call	Sell	180	0.00
2032 On 03/11/2022	9.31	Call	Buy	180	0.00
2032 On 03/11/2022	9.31	Call	Buy	180	0.00
2032 On 03/11/2022	9.31	Call	Sell	180	0.00
2032 On 03/11/2022	9.31	Call	Buy	180	0.00
2032 On 03/11/2022	9.31	Call	Sell	180	0.00
2032 On 03/11/2022	10.56	Put	Sell	180	0.00
2032 On 03/11/2022	10.56	Put	Buy	180	0.00
2032 On 03/11/2022	10.56	Put	Buy	180	0.00
2032 On 03/11/2022	10.56	Put	Sell	180	0.00
2032 On 03/11/2022	10.56	Put	Buy	180	0.00
2032 On 03/11/2022	10.56	Put	Sell	180	0.00
2032 On 03/11/2022	10.16	Put	Buy	180	0.00
2032 On 03/11/2022	10.16	Put	Sell	180	0.00
2032 On 03/11/2022	10.16	Put	Buy	180	0.00
2032 On 03/11/2022	10.16	Put	Sell	180	0.00
2032 On 03/11/2022	10.16	Put	Sell	180	0.00
2032 On 03/11/2022	10.16	Put	Buy	180	0.00

R2035 Bond Future

R035 On 03/02/2022	Bond Future		Buy	3,000	0.00
R035 On 03/02/2022	Bond Future		Sell	3,000	0.00
R035 On 05/05/2022	Bond Future		Buy	3,000	0.00
R035 On 05/05/2022	Bond Future		Sell	3,000	0.00

R2037 Bond Future

2037 On 03/02/2022	Bond Future		Buy	2,500	0.00
2037 On 03/02/2022	Bond Future		Sell	2,500	0.00
2037 On 05/05/2022	Bond Future		Buy	2,500	0.00
2037 On 05/05/2022	Bond Future		Sell	2,500	0.00

R2040 Bond Future

2040 On 05/05/2022	Bond Future		Buy	286	0.00
2040 On 05/05/2022	Bond Future		Sell	286	0.00
2040 On 05/05/2022	Bond Future		Buy	286	0.00
2040 On 05/05/2022	Bond Future		Sell	286	0.00
2040 On 03/02/2022	Bond Future		Buy	2,500	0.00
2040 On 03/02/2022	Bond Future		Sell	2,500	0.00
2040 On 05/05/2022	Bond Future		Buy	2,500	0.00
2040 On 05/05/2022	Bond Future		Sell	2,500	0.00

R2044 Bond Future

2044 On 03/02/2022	Bond Future		Sell	5,000	0.00
2044 On 03/02/2022	Bond Future		Buy	5,000	0.00
2044 On 05/05/2022	Bond Future		Buy	5,000	0.00
2044 On 05/05/2022	Bond Future		Sell	5,000	0.00

R2048 Bond Future

R248 On 03/02/2022	Bond Future		Sell	6,150	0.00
R248 On 03/02/2022	Bond Future		Buy	6,150	0.00
R248 On 05/05/2022	Bond Future		Sell	6,150	0.00
R248 On 05/05/2022	Bond Future		Buy	6,150	0.00

R213 Bond Future

R213 On 05/05/2022	Bond Future		Sell	16	0.00
R213 On 05/05/2022	Bond Future		Buy	16	0.00
R213 On 03/11/2022	Bond Future	9.13	Call	200	0.00
R213 On 03/11/2022	Bond Future	9.13	Call	200	0.00
R213 On 03/11/2022	Bond Future	9.13	Call	200	0.00
R213 On 03/11/2022	Bond Future	9.13	Call	200	0.00
R213 On 03/11/2022	Bond Future	9.13	Call	200	0.00
R213 On 03/11/2022	Bond Future	9.13	Call	200	0.00
R213 On 03/11/2022	Bond Future	10.37	Put	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 03/11/2022 Bond Future	10.37	Put	Buy	200	0.00
R213 On 03/11/2022 Bond Future	10.37	Put	Sell	200	0.00
R213 On 03/11/2022 Bond Future	10.37	Put	Buy	200	0.00
R213 On 03/11/2022 Bond Future	10.37	Put	Buy	200	0.00
R213 On 03/11/2022 Bond Future	10.37	Put	Sell	200	0.00
R213 On 03/11/2022 Bond Future	9.98	Put	Buy	200	0.00
R213 On 03/11/2022 Bond Future	9.98	Put	Sell	200	0.00
R213 On 03/11/2022 Bond Future	9.98	Put	Sell	200	0.00
R213 On 03/11/2022 Bond Future	9.98	Put	Buy	200	0.00
R213 On 03/11/2022 Bond Future	9.98	Put	Sell	200	0.00
R213 On 03/11/2022 Bond Future	9.98	Put	Buy	200	0.00
Grand Total for Daily Detailed Turnover:				58,919	0.00