



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 : 23/02/2022

TO DATE : 23/02/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/05/2022	GOVI		Buy	6	0.00
GOVI On 05/05/2022	GOVI		Sell	6	0.00
R186 Bond Future					
R186 On 05/05/2022	Bond Future		Sell	21	0.00
R186 On 05/05/2022	Bond Future		Buy	21	0.00
R186 On 05/05/2022	Bond Future		Sell	85	0.00
R186 On 05/05/2022	Bond Future		Buy	85	0.00
R186 On 05/05/2022	Bond Future		Buy	106	0.00
R186 On 05/05/2022	Bond Future		Sell	106	0.00
R2030 Bond Future					
2030 On 05/05/2022	Bond Future		Buy	13	0.00

2030 On 05/05/2022	Bond Future	Sell	13	0.00
2030 On 05/05/2022	Bond Future	Buy	34	0.00
2030 On 05/05/2022	Bond Future	Sell	34	0.00
2030 On 05/05/2022	Bond Future	Buy	38	0.00
2030 On 05/05/2022	Bond Future	Sell	38	0.00
2030 On 05/05/2022	Bond Future	Sell	47	0.00
2030 On 05/05/2022	Bond Future	Buy	47	0.00
2030 On 05/05/2022	Bond Future	Buy	136	0.00
2030 On 05/05/2022	Bond Future	Sell	136	0.00
2030 On 05/05/2022	Bond Future	Buy	149	0.00
2030 On 05/05/2022	Bond Future	Sell	149	0.00
2030 On 05/05/2022	Bond Future	Buy	266	0.00
2030 On 05/05/2022	Bond Future	Sell	266	0.00
2030 On 05/05/2022	Bond Future	Sell	347	0.00
2030 On 05/05/2022	Bond Future	Buy	347	0.00

R2032 Bond Future

2032 On 05/05/2022	Bond Future	Buy	6	0.00
2032 On 05/05/2022	Bond Future	Sell	6	0.00
2032 On 05/05/2022	Bond Future	Buy	6	0.00
2032 On 05/05/2022	Bond Future	Sell	6	0.00
2032 On 05/05/2022	Bond Future	Sell	12	0.00
2032 On 05/05/2022	Bond Future	Buy	12	0.00

R2035 Bond Future

R035 On 05/05/2022	Bond Future	Buy	1	0.00
R035 On 05/05/2022	Bond Future	Sell	1	0.00
R035 On 05/05/2022	Bond Future	Buy	3	0.00
R035 On 05/05/2022	Bond Future	Sell	3	0.00
R035 On 05/05/2022	Bond Future	Buy	5	0.00
R035 On 05/05/2022	Bond Future	Sell	5	0.00
R035 On 05/05/2022	Bond Future	Buy	24	0.00
R035 On 05/05/2022	Bond Future	Sell	24	0.00
R035 On 05/05/2022	Bond Future	Buy	32	0.00
R035 On 05/05/2022	Bond Future	Sell	32	0.00
R035 On 05/05/2022	Bond Future	Sell	33	0.00
R035 On 05/05/2022	Bond Future	Buy	33	0.00
R035 On 05/05/2022	Bond Future	Buy	67	0.00
R035 On 05/05/2022	Bond Future	Sell	67	0.00
R035 On 05/05/2022	Bond Future	Sell	99	0.00
R035 On 05/05/2022	Bond Future	Buy	99	0.00
R035 On 05/05/2022	Bond Future	Sell	125	0.00
R035 On 05/05/2022	Bond Future	Buy	125	0.00
R035 On 05/05/2022	Bond Future	Buy	125	0.00
R035 On 05/05/2022	Bond Future	Sell	125	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2037 Bond Future					
2037 On 05/05/2022			Buy	2	0.00
2037 On 05/05/2022			Sell	2	0.00
2037 On 05/05/2022			Buy	3	0.00
2037 On 05/05/2022			Sell	3	0.00
2037 On 05/05/2022			Buy	14	0.00
2037 On 05/05/2022			Sell	14	0.00
2037 On 05/05/2022			Buy	19	0.00
2037 On 05/05/2022			Sell	19	0.00
2037 On 05/05/2022			Sell	19	0.00
2037 On 05/05/2022			Buy	19	0.00
2037 On 05/05/2022			Buy	19	0.00
2037 On 05/05/2022			Sell	19	0.00
2037 On 05/05/2022			Buy	37	0.00
2037 On 05/05/2022			Sell	37	0.00
2037 On 05/05/2022			Buy	60	0.00
2037 On 05/05/2022			Sell	60	0.00
2037 On 05/05/2022			Sell	66	0.00
2037 On 05/05/2022			Buy	66	0.00
2037 On 05/05/2022			Buy	98	0.00
2037 On 05/05/2022			Sell	98	0.00
2037 On 05/05/2022			Sell	107	0.00
2037 On 05/05/2022			Buy	107	0.00
R2040 Bond Future					
2040 On 05/05/2022			Buy	3	0.00
2040 On 05/05/2022			Sell	3	0.00
2040 On 05/05/2022			Buy	3	0.00
2040 On 05/05/2022			Sell	3	0.00
2040 On 05/05/2022			Buy	7	0.00
2040 On 05/05/2022			Sell	7	0.00
2040 On 05/05/2022			Buy	13	0.00
2040 On 05/05/2022			Sell	13	0.00
2040 On 05/05/2022			Sell	37	0.00
2040 On 05/05/2022			Buy	37	0.00
2040 On 05/05/2022			Buy	37	0.00
2040 On 05/05/2022			Sell	37	0.00
2040 On 05/05/2022			Buy	40	0.00
2040 On 05/05/2022			Sell	40	0.00

2040 On 05/05/2022	Bond Future	Sell	66	0.00
2040 On 05/05/2022	Bond Future	Buy	66	0.00

R2044 Bond Future

2044 On 05/05/2022	Bond Future	Buy	2	0.00
2044 On 05/05/2022	Bond Future	Sell	2	0.00
2044 On 05/05/2022	Bond Future	Buy	3	0.00
2044 On 05/05/2022	Bond Future	Sell	3	0.00
2044 On 05/05/2022	Bond Future	Buy	11	0.00
2044 On 05/05/2022	Bond Future	Sell	11	0.00
2044 On 05/05/2022	Bond Future	Buy	11	0.00
2044 On 05/05/2022	Bond Future	Sell	11	0.00
2044 On 05/05/2022	Bond Future	Buy	28	0.00
2044 On 05/05/2022	Bond Future	Sell	28	0.00
2044 On 05/05/2022	Bond Future	Buy	40	0.00
2044 On 05/05/2022	Bond Future	Sell	40	0.00
2044 On 05/05/2022	Bond Future	Buy	56	0.00
2044 On 05/05/2022	Bond Future	Sell	56	0.00
2044 On 05/05/2022	Bond Future	Sell	68	0.00
2044 On 05/05/2022	Bond Future	Buy	68	0.00
2044 On 05/05/2022	Bond Future	Sell	83	0.00
2044 On 05/05/2022	Bond Future	Buy	83	0.00
2044 On 05/05/2022	Bond Future	Buy	182	0.00
2044 On 05/05/2022	Bond Future	Sell	182	0.00
2044 On 05/05/2022	Bond Future	Buy	182	0.00
2044 On 05/05/2022	Bond Future	Sell	182	0.00

R2048 Bond Future

R248 On 05/05/2022	Bond Future	Buy	1	0.00
R248 On 05/05/2022	Bond Future	Sell	1	0.00
R248 On 05/05/2022	Bond Future	Buy	2	0.00
R248 On 05/05/2022	Bond Future	Sell	2	0.00
R248 On 05/05/2022	Bond Future	Buy	2	0.00
R248 On 05/05/2022	Bond Future	Sell	2	0.00
R248 On 05/05/2022	Bond Future	Buy	6	0.00
R248 On 05/05/2022	Bond Future	Sell	6	0.00
R248 On 05/05/2022	Bond Future	Buy	16	0.00
R248 On 05/05/2022	Bond Future	Sell	16	0.00
R248 On 05/05/2022	Bond Future	Buy	17	0.00
R248 On 05/05/2022	Bond Future	Sell	17	0.00
R248 On 05/05/2022	Bond Future	Buy	56	0.00
R248 On 05/05/2022	Bond Future	Sell	56	0.00
R248 On 05/05/2022	Bond Future	Sell	94	0.00
R248 On 05/05/2022	Bond Future	Buy	94	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 Bond Future					
R209 On 05/05/2022	Bond Future		Buy	1	0.00
R209 On 05/05/2022	Bond Future		Sell	1	0.00
R209 On 05/05/2022	Bond Future		Buy	1	0.00
R209 On 05/05/2022	Bond Future		Sell	1	0.00
R209 On 05/05/2022	Bond Future		Buy	5	0.00
R209 On 05/05/2022	Bond Future		Sell	5	0.00
R209 On 05/05/2022	Bond Future		Buy	6	0.00
R209 On 05/05/2022	Bond Future		Sell	6	0.00
R209 On 05/05/2022	Bond Future		Buy	9	0.00
R209 On 05/05/2022	Bond Future		Sell	9	0.00
R209 On 05/05/2022	Bond Future		Sell	22	0.00
R209 On 05/05/2022	Bond Future		Buy	22	0.00
R213 Bond Future					
R213 On 05/05/2022	Bond Future		Buy	2	0.00
R213 On 05/05/2022	Bond Future		Sell	2	0.00
R213 On 05/05/2022	Bond Future		Buy	5	0.00
R213 On 05/05/2022	Bond Future		Sell	5	0.00
R213 On 05/05/2022	Bond Future		Buy	7	0.00
R213 On 05/05/2022	Bond Future		Sell	7	0.00
R214 Bond Future					
R214 On 05/05/2022	Bond Future		Buy	1	0.00
R214 On 05/05/2022	Bond Future		Sell	1	0.00
R214 On 05/05/2022	Bond Future		Buy	2	0.00
R214 On 05/05/2022	Bond Future		Sell	2	0.00
R214 On 05/05/2022	Bond Future		Buy	6	0.00
R214 On 05/05/2022	Bond Future		Sell	6	0.00
R214 On 05/05/2022	Bond Future		Buy	6	0.00
R214 On 05/05/2022	Bond Future		Sell	6	0.00
R214 On 05/05/2022	Bond Future		Buy	7	0.00
R214 On 05/05/2022	Bond Future		Sell	7	0.00
R214 On 05/05/2022	Bond Future		Sell	22	0.00
R214 On 05/05/2022	Bond Future		Buy	22	0.00
R214 On 05/05/2022	Bond Future		Buy	52	0.00
R214 On 05/05/2022	Bond Future		Sell	52	0.00
R214 On 05/05/2022	Bond Future		Buy	73	0.00
R214 On 05/05/2022	Bond Future		Sell	73	0.00

R214 On 05/05/2022	Bond Future	Buy	125	0.00
R214 On 05/05/2022	Bond Future	Sell	125	0.00
Grand Total for Daily Detailed Turnover:			3,648	0.00