



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 : 02/03/2022

TO DATE : 02/03/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 05/05/2022	Bond Future		Sell	500	0.00
2033 On 05/05/2022	Bond Future		Buy	500	0.00
2033 On 05/05/2022	Bond Future		Sell	500	0.00
2033 On 05/05/2022	Bond Future		Buy	500	0.00
R186 Bond Future					
R186 On 05/05/2022	Bond Future		Sell	3	0.00
R186 On 05/05/2022	Bond Future		Buy	3	0.00
R186 On 05/05/2022	Bond Future		Sell	10	0.00
R186 On 05/05/2022	Bond Future		Buy	10	0.00
R186 On 05/05/2022	Bond Future		Sell	10	0.00
R186 On 05/05/2022	Bond Future		Buy	10	0.00
R186 On 05/05/2022	Bond Future		Sell	82	0.00

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R186 On 05/05/2022	Bond Future	Buy	82	0.00
R186 On 05/05/2022	Bond Future	Sell	95	0.00
R186 On 05/05/2022	Bond Future	Buy	95	0.00

R2030 Bond Future

2030 On 05/05/2022	Bond Future	Buy	1	0.00
2030 On 05/05/2022	Bond Future	Sell	1	0.00
2030 On 05/05/2022	Bond Future	Buy	4	0.00
2030 On 05/05/2022	Bond Future	Sell	4	0.00
2030 On 05/05/2022	Bond Future	Buy	7	0.00
2030 On 05/05/2022	Bond Future	Sell	7	0.00
2030 On 05/05/2022	Bond Future	Buy	10	0.00
2030 On 05/05/2022	Bond Future	Sell	10	0.00
2030 On 05/05/2022	Bond Future	Buy	14	0.00
2030 On 05/05/2022	Bond Future	Sell	14	0.00
2030 On 05/05/2022	Bond Future	Buy	15	0.00
2030 On 05/05/2022	Bond Future	Sell	15	0.00
2030 On 05/05/2022	Bond Future	Buy	19	0.00
2030 On 05/05/2022	Bond Future	Sell	19	0.00
2030 On 05/05/2022	Bond Future	Buy	44	0.00
2030 On 05/05/2022	Bond Future	Sell	44	0.00
2030 On 05/05/2022	Bond Future	Buy	64	0.00
2030 On 05/05/2022	Bond Future	Sell	64	0.00
2030 On 05/05/2022	Bond Future	Buy	65	0.00
2030 On 05/05/2022	Bond Future	Sell	65	0.00
2030 On 05/05/2022	Bond Future	Buy	70	0.00
2030 On 05/05/2022	Bond Future	Sell	70	0.00
2030 On 05/05/2022	Bond Future	Buy	95	0.00
2030 On 05/05/2022	Bond Future	Sell	95	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	152	0.00
2030 On 05/05/2022	Bond Future	Sell	152	0.00
2030 On 05/05/2022	Bond Future	Buy	190	0.00
2030 On 05/05/2022	Bond Future	Sell	190	0.00
2030 On 05/05/2022	Bond Future	Buy	258	0.00
2030 On 05/05/2022	Bond Future	Sell	258	0.00
2030 On 05/05/2022	Bond Future	Buy	273	0.00
2030 On 05/05/2022	Bond Future	Sell	273	0.00
2030 On 05/05/2022	Bond Future	Buy	640	0.00
2030 On 05/05/2022	Bond Future	Sell	640	0.00
2030 On 05/05/2022	Bond Future	Buy	970	0.00
2030 On 05/05/2022	Bond Future	Sell	970	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/05/2022			Sell	2,945	0.00
2030 On 05/05/2022			Buy	2,945	0.00
R2032 Bond Future					
2032 On 05/05/2022			Buy	1,000	0.00
2032 On 05/05/2022			Sell	1,000	0.00
R2035 Bond Future					
R035 On 05/05/2022			Sell	2	0.00
R035 On 05/05/2022			Buy	2	0.00
R035 On 05/05/2022			Buy	2	0.00
R035 On 05/05/2022			Sell	2	0.00
R035 On 05/05/2022			Sell	1,000	0.00
R035 On 05/05/2022			Buy	1,000	0.00
R2037 Bond Future					
2037 On 04/08/2022			Sell	1	0.00
2037 On 04/08/2022			Buy	1	0.00
2037 On 04/08/2022			Sell	4	0.00
2037 On 04/08/2022			Buy	4	0.00
2037 On 05/05/2022			Buy	6	0.00
2037 On 05/05/2022			Sell	6	0.00
2037 On 04/08/2022			Sell	7	0.00
2037 On 04/08/2022			Buy	7	0.00
2037 On 04/08/2022			Sell	10	0.00
2037 On 04/08/2022			Buy	10	0.00
2037 On 05/05/2022			Buy	11	0.00
2037 On 05/05/2022			Sell	11	0.00
2037 On 04/08/2022			Sell	15	0.00
2037 On 04/08/2022			Buy	15	0.00
2037 On 05/05/2022			Buy	16	0.00
2037 On 05/05/2022			Sell	16	0.00
2037 On 05/05/2022			Sell	16	0.00
2037 On 05/05/2022			Buy	16	0.00
2037 On 05/05/2022			Buy	17	0.00
2037 On 05/05/2022			Sell	17	0.00
2037 On 04/08/2022			Sell	20	0.00
2037 On 04/08/2022			Buy	20	0.00

2037 On 05/05/2022	Bond Future	Sell	31	0.00
2037 On 05/05/2022	Bond Future	Buy	31	0.00
2037 On 05/05/2022	Bond Future	Buy	31	0.00
2037 On 05/05/2022	Bond Future	Sell	31	0.00
2037 On 05/05/2022	Bond Future	Buy	38	0.00
2037 On 05/05/2022	Bond Future	Sell	38	0.00
2037 On 05/05/2022	Bond Future	Buy	44	0.00
2037 On 05/05/2022	Bond Future	Sell	44	0.00
2037 On 04/08/2022	Bond Future	Sell	47	0.00
2037 On 04/08/2022	Bond Future	Buy	47	0.00
2037 On 05/05/2022	Bond Future	Buy	62	0.00
2037 On 05/05/2022	Bond Future	Sell	62	0.00
2037 On 05/05/2022	Bond Future	Buy	68	0.00
2037 On 05/05/2022	Bond Future	Sell	68	0.00
2037 On 04/08/2022	Bond Future	Sell	69	0.00
2037 On 04/08/2022	Bond Future	Buy	69	0.00
2037 On 04/08/2022	Bond Future	Sell	70	0.00
2037 On 04/08/2022	Bond Future	Buy	70	0.00
2037 On 05/05/2022	Bond Future	Buy	76	0.00
2037 On 05/05/2022	Bond Future	Sell	76	0.00
2037 On 05/05/2022	Bond Future	Buy	80	0.00
2037 On 05/05/2022	Bond Future	Sell	80	0.00
2037 On 04/08/2022	Bond Future	Sell	80	0.00
2037 On 04/08/2022	Bond Future	Buy	80	0.00
2037 On 04/08/2022	Bond Future	Sell	110	0.00
2037 On 04/08/2022	Bond Future	Buy	110	0.00
2037 On 05/05/2022	Bond Future	Buy	127	0.00
2037 On 05/05/2022	Bond Future	Sell	127	0.00
2037 On 05/05/2022	Bond Future	Buy	132	0.00
2037 On 05/05/2022	Bond Future	Sell	132	0.00
2037 On 05/05/2022	Bond Future	Buy	138	0.00
2037 On 05/05/2022	Bond Future	Sell	138	0.00
2037 On 04/08/2022	Bond Future	Sell	160	0.00
2037 On 04/08/2022	Bond Future	Buy	160	0.00
2037 On 04/08/2022	Bond Future	Sell	164	0.00
2037 On 04/08/2022	Bond Future	Buy	164	0.00
2037 On 04/08/2022	Bond Future	Sell	200	0.00
2037 On 04/08/2022	Bond Future	Buy	200	0.00
2037 On 04/08/2022	Bond Future	Sell	278	0.00
2037 On 04/08/2022	Bond Future	Buy	278	0.00
2037 On 04/08/2022	Bond Future	Sell	294	0.00
2037 On 04/08/2022	Bond Future	Buy	294	0.00
2037 On 05/05/2022	Bond Future	Sell	523	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 05/05/2022			Buy	523	0.00
2037 On 04/08/2022			Sell	580	0.00
2037 On 04/08/2022			Buy	580	0.00
2037 On 04/08/2022			Sell	1,040	0.00
2037 On 04/08/2022			Buy	1,040	0.00
2037 On 04/08/2022			Buy	3,149	0.00
2037 On 04/08/2022			Sell	3,149	0.00
R2040 Bond Future					
2040 On 05/05/2022			Sell	2	0.00
2040 On 05/05/2022			Buy	2	0.00
2040 On 05/05/2022			Buy	2	0.00
2040 On 05/05/2022			Sell	2	0.00
2040 On 05/05/2022			Buy	29	0.00
2040 On 05/05/2022			Sell	29	0.00
2040 On 05/05/2022			Buy	29	0.00
2040 On 05/05/2022			Sell	29	0.00
R2044 Bond Future					
2044 On 05/05/2022			Sell	2	0.00
2044 On 05/05/2022			Buy	2	0.00
2044 On 05/05/2022			Sell	3	0.00
2044 On 05/05/2022			Buy	3	0.00
2044 On 05/05/2022			Sell	4	0.00
2044 On 05/05/2022			Buy	4	0.00
2044 On 05/05/2022			Sell	4	0.00
2044 On 05/05/2022			Buy	4	0.00
2044 On 05/05/2022			Sell	10	0.00
2044 On 05/05/2022			Buy	10	0.00
2044 On 05/05/2022			Sell	13	0.00
2044 On 05/05/2022			Buy	13	0.00
2044 On 05/05/2022			Sell	16	0.00
2044 On 05/05/2022			Buy	16	0.00
2044 On 05/05/2022			Sell	41	0.00
2044 On 05/05/2022			Buy	41	0.00
2044 On 05/05/2022			Sell	83	0.00
2044 On 05/05/2022			Buy	83	0.00
2044 On 05/05/2022			Buy	83	0.00
2044 On 05/05/2022			Sell	83	0.00

2044 On 05/05/2022	Bond Future	Buy	93	0.00
2044 On 05/05/2022	Bond Future	Sell	93	0.00
2044 On 05/05/2022	Bond Future	Buy	93	0.00
2044 On 05/05/2022	Bond Future	Sell	93	0.00

R209 Bond Future

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	Buy	13	0.00
R209 On 05/05/2022	Bond Future	Sell	13	0.00
R209 On 05/05/2022	Bond Future	Buy	21	0.00
R209 On 05/05/2022	Bond Future	Sell	21	0.00
R209 On 05/05/2022	Bond Future	Buy	48	0.00
R209 On 05/05/2022	Bond Future	Sell	48	0.00
R209 On 05/05/2022	Bond Future	Buy	55	0.00
R209 On 05/05/2022	Bond Future	Sell	55	0.00
R209 On 05/05/2022	Bond Future	Buy	84	0.00
R209 On 05/05/2022	Bond Future	Sell	84	0.00
R209 On 05/05/2022	Bond Future	Buy	99	0.00
R209 On 05/05/2022	Bond Future	Sell	99	0.00
R209 On 05/05/2022	Bond Future	Buy	158	0.00
R209 On 05/05/2022	Bond Future	Sell	158	0.00
R209 On 05/05/2022	Bond Future	Buy	163	0.00
R209 On 05/05/2022	Bond Future	Sell	163	0.00
R209 On 05/05/2022	Bond Future	Sell	650	0.00
R209 On 05/05/2022	Bond Future	Buy	650	0.00

Grand Total for Daily Detailed Turnover: 18,710 0.00