



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 : 03/05/2022

TO DATE : 03/05/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 04/08/2022	GOVI		Sell	1	0.00
GOVI On 04/08/2022	GOVI		Buy	1	0.00
GOVI On 04/08/2022	GOVI		Buy	1	0.00
GOVI On 04/08/2022	GOVI		Sell	1	0.00
I2033 Bond Future					
2033 On 04/08/2022	Bond Future		Sell	1,242	0.00
2033 On 04/08/2022	Bond Future		Buy	1,242	0.00
2033 On 04/08/2022	Bond Future		Buy	1,242	0.00
2033 On 04/08/2022	Bond Future		Sell	1,242	0.00
New Inflation Linked Index					
IGOV On 04/08/2022	Index Future		Sell	1	0.00

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IGOV On 04/08/2022	Index Future	Buy	1	0.00
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R186 Bond Future

R186 On 05/05/2022	Bond Future	Sell	100	0.00
R186 On 05/05/2022	Bond Future	Buy	100	0.00
R186 On 05/05/2022	Bond Future	Buy	100	0.00
R186 On 05/05/2022	Bond Future	Sell	100	0.00
R186 On 05/05/2022	Bond Future	Sell	100	0.00
R186 On 05/05/2022	Bond Future	Buy	100	0.00

R2023 Bond Future

R023 On 04/08/2022	Bond Future	Sell	9	0.00
R023 On 04/08/2022	Bond Future	Buy	9	0.00

R2032 Bond Future

2032 On 04/08/2022	Bond Future	Buy	2	0.00
2032 On 04/08/2022	Bond Future	Sell	2	0.00
2032 On 04/08/2022	Bond Future	Sell	30	0.00
2032 On 04/08/2022	Bond Future	Buy	30	0.00
2032 On 04/08/2022	Bond Future	Sell	30	0.00
2032 On 04/08/2022	Bond Future	Buy	30	0.00
2032 On 04/08/2022	Bond Future	Buy	30	0.00
2032 On 04/08/2022	Bond Future	Sell	30	0.00
2032 On 04/08/2022	Bond Future	Buy	87	0.00
2032 On 04/08/2022	Bond Future	Sell	87	0.00
2032 On 04/08/2022	Bond Future	Buy	105	0.00
2032 On 04/08/2022	Bond Future	Sell	105	0.00
2032 On 04/08/2022	Bond Future	Buy	194	0.00
2032 On 04/08/2022	Bond Future	Sell	194	0.00
2032 On 04/08/2022	Bond Future	Buy	194	0.00
2032 On 04/08/2022	Bond Future	Sell	194	0.00
2032 On 04/08/2022	Bond Future	Sell	250	0.00
2032 On 04/08/2022	Bond Future	Buy	250	0.00
2032 On 04/08/2022	Bond Future	Sell	250	0.00
2032 On 04/08/2022	Bond Future	Buy	250	0.00
2032 On 04/08/2022	Bond Future	Buy	250	0.00
2032 On 04/08/2022	Bond Future	Sell	250	0.00
2032 On 04/08/2022	Bond Future	Buy	390	0.00
2032 On 04/08/2022	Bond Future	Sell	390	0.00
2032 On 04/08/2022	Bond Future	Sell	390	0.00
2032 On 04/08/2022	Bond Future	Buy	390	0.00
2032 On 04/08/2022	Bond Future	Sell	390	0.00
2032 On 04/08/2022	Bond Future	Buy	390	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 04/08/2022			Buy	770	0.00
2032 On 04/08/2022			Sell	770	0.00
2032 On 04/08/2022			Sell	770	0.00
2032 On 04/08/2022			Buy	770	0.00
2032 On 04/08/2022			Sell	770	0.00
2032 On 04/08/2022			Buy	770	0.00
2032 On 04/08/2022			Sell	1,440	0.00
2032 On 04/08/2022			Buy	1,440	0.00
2032 On 04/08/2022			Buy	1,440	0.00
2032 On 04/08/2022			Sell	1,440	0.00
2032 On 04/08/2022			Sell	1,440	0.00
2032 On 04/08/2022			Buy	1,440	0.00
2032 On 03/11/2022			Sell	2,550	0.00
2032 On 03/11/2022			Buy	2,550	0.00
2032 On 03/11/2022			Sell	2,550	0.00
2032 On 03/11/2022			Buy	2,550	0.00
R2035 Bond Future					
R035 On 04/08/2022			Buy	1	0.00
R035 On 04/08/2022			Sell	1	0.00
R035 On 05/05/2022			Buy	2	0.00
R035 On 05/05/2022			Sell	2	0.00
R035 On 04/08/2022			Sell	2	0.00
R035 On 04/08/2022			Buy	2	0.00
R035 On 05/05/2022			Buy	4	0.00
R035 On 05/05/2022			Sell	4	0.00
R035 On 05/05/2022			Buy	4	0.00
R035 On 05/05/2022			Sell	4	0.00
R035 On 05/05/2022			Buy	4	0.00
R035 On 05/05/2022			Sell	4	0.00
R035 On 04/08/2022			Sell	4	0.00
R035 On 04/08/2022			Buy	4	0.00
R035 On 04/08/2022			Sell	4	0.00
R035 On 04/08/2022			Buy	4	0.00
R035 On 04/08/2022			Sell	4	0.00
R035 On 04/08/2022			Buy	4	0.00
R035 On 05/05/2022			Buy	5	0.00
R035 On 05/05/2022			Sell	5	0.00
R035 On 04/08/2022			Sell	5	0.00

R035 On 04/08/2022	Bond Future	Buy	5	0.00
R035 On 04/08/2022	Bond Future	Buy	6	0.00
R035 On 04/08/2022	Bond Future	Sell	6	0.00
R035 On 05/05/2022	Bond Future	Buy	14	0.00
R035 On 05/05/2022	Bond Future	Sell	14	0.00
R035 On 04/08/2022	Bond Future	Sell	14	0.00
R035 On 04/08/2022	Bond Future	Buy	14	0.00
R035 On 05/05/2022	Bond Future	Buy	16	0.00
R035 On 05/05/2022	Bond Future	Sell	16	0.00
R035 On 04/08/2022	Bond Future	Sell	16	0.00
R035 On 04/08/2022	Bond Future	Buy	16	0.00
R035 On 05/05/2022	Bond Future	Buy	20	0.00
R035 On 05/05/2022	Bond Future	Sell	20	0.00
R035 On 04/08/2022	Bond Future	Sell	20	0.00
R035 On 04/08/2022	Bond Future	Buy	20	0.00
R035 On 04/08/2022	Bond Future	Buy	34	0.00
R035 On 04/08/2022	Bond Future	Sell	34	0.00
R035 On 04/08/2022	Bond Future	Buy	51	0.00
R035 On 04/08/2022	Bond Future	Sell	51	0.00
R035 On 05/05/2022	Bond Future	Buy	140	0.00
R035 On 05/05/2022	Bond Future	Sell	140	0.00
R035 On 04/08/2022	Bond Future	Sell	140	0.00
R035 On 04/08/2022	Bond Future	Buy	140	0.00
R035 On 05/05/2022	Bond Future	Buy	225	0.00
R035 On 05/05/2022	Bond Future	Sell	225	0.00
R035 On 04/08/2022	Bond Future	Sell	225	0.00
R035 On 04/08/2022	Bond Future	Buy	225	0.00
R035 On 04/08/2022	Bond Future	Buy	404	0.00
R035 On 04/08/2022	Bond Future	Sell	404	0.00
R035 On 04/08/2022	Bond Future	Buy	496	0.00
R035 On 04/08/2022	Bond Future	Sell	496	0.00
R035 On 04/08/2022	Bond Future	Sell	496	0.00
R035 On 04/08/2022	Bond Future	Buy	496	0.00
R035 On 04/08/2022	Bond Future	Sell	1,000	0.00
R035 On 04/08/2022	Bond Future	Buy	1,000	0.00
R035 On 04/08/2022	Bond Future	Sell	1,390	0.00
R035 On 04/08/2022	Bond Future	Buy	1,390	0.00
R035 On 04/08/2022	Bond Future	Buy	1,390	0.00
R035 On 04/08/2022	Bond Future	Sell	1,390	0.00
R035 On 04/08/2022	Bond Future	Sell	1,390	0.00
R035 On 04/08/2022	Bond Future	Buy	1,390	0.00
R035 On 04/08/2022	Bond Future	Buy	1,390	0.00
R035 On 04/08/2022	Bond Future	Sell	1,390	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 04/08/2022			Sell	1,390	0.00
R035 On 04/08/2022			Buy	1,390	0.00
R035 On 04/08/2022			Sell	1,390	0.00
R035 On 04/08/2022			Buy	1,390	0.00
R035 On 04/08/2022			Sell	1,887	0.00
R035 On 04/08/2022			Buy	1,887	0.00
R035 On 04/08/2022			Sell	1,887	0.00
R035 On 04/08/2022			Buy	1,887	0.00
R035 On 05/05/2022			Buy	2,385	0.00
R035 On 05/05/2022			Sell	2,385	0.00
R035 On 04/08/2022			Sell	2,385	0.00
R035 On 04/08/2022			Buy	2,385	0.00
R035 On 05/05/2022			Sell	2,811	0.00
R035 On 05/05/2022			Buy	2,811	0.00
R035 On 04/08/2022			Buy	2,811	0.00
R035 On 04/08/2022			Sell	2,811	0.00
R2037 Bond Future					
2037 On 04/08/2022			Sell	1,000	0.00
2037 On 04/08/2022			Buy	1,000	0.00
2037 On 04/08/2022			Buy	1,348	0.00
2037 On 04/08/2022			Sell	1,348	0.00
2037 On 04/08/2022			Sell	1,348	0.00
2037 On 04/08/2022			Buy	1,348	0.00
R2040 Bond Future					
2040 On 04/08/2022			Sell	1	0.00
2040 On 04/08/2022			Buy	1	0.00
2040 On 04/08/2022			Sell	2	0.00
2040 On 04/08/2022			Buy	2	0.00
2040 On 04/08/2022			Sell	39	0.00
2040 On 04/08/2022			Buy	39	0.00
2040 On 04/08/2022			Sell	52	0.00
2040 On 04/08/2022			Buy	52	0.00
2040 On 04/08/2022			Sell	116	0.00
2040 On 04/08/2022			Buy	116	0.00
2040 On 04/08/2022			Sell	210	0.00
2040 On 04/08/2022			Buy	210	0.00
2040 On 04/08/2022			Sell	210	0.00

2040 On 04/08/2022	Bond Future	Buy	210	0.00
2040 On 04/08/2022	Bond Future	Sell	939	0.00
2040 On 04/08/2022	Bond Future	Buy	939	0.00
2040 On 04/08/2022	Bond Future	Sell	939	0.00
2040 On 04/08/2022	Bond Future	Buy	939	0.00

R2044 Bond Future

2044 On 04/08/2022	Bond Future	Sell	1	0.00
2044 On 04/08/2022	Bond Future	Buy	1	0.00
2044 On 04/08/2022	Bond Future	Sell	2	0.00
2044 On 04/08/2022	Bond Future	Buy	2	0.00
2044 On 04/08/2022	Bond Future	Sell	40	0.00
2044 On 04/08/2022	Bond Future	Buy	40	0.00
2044 On 04/08/2022	Bond Future	Sell	53	0.00
2044 On 04/08/2022	Bond Future	Buy	53	0.00
2044 On 04/08/2022	Bond Future	Sell	117	0.00
2044 On 04/08/2022	Bond Future	Buy	117	0.00
2044 On 04/08/2022	Bond Future	Buy	170	0.00
2044 On 04/08/2022	Bond Future	Sell	170	0.00
2044 On 04/08/2022	Bond Future	Sell	170	0.00
2044 On 04/08/2022	Bond Future	Buy	170	0.00
2044 On 04/08/2022	Bond Future	Sell	213	0.00
2044 On 04/08/2022	Bond Future	Buy	213	0.00
2044 On 04/08/2022	Bond Future	Sell	213	0.00
2044 On 04/08/2022	Bond Future	Buy	213	0.00

R2048 Bond Future

R248 On 04/08/2022	Bond Future	Sell	1	0.00
R248 On 04/08/2022	Bond Future	Buy	1	0.00
R248 On 04/08/2022	Bond Future	Sell	2	0.00
R248 On 04/08/2022	Bond Future	Buy	2	0.00
R248 On 04/08/2022	Bond Future	Sell	39	0.00
R248 On 04/08/2022	Bond Future	Buy	39	0.00
R248 On 04/08/2022	Bond Future	Sell	52	0.00
R248 On 04/08/2022	Bond Future	Buy	52	0.00
R248 On 04/08/2022	Bond Future	Sell	115	0.00
R248 On 04/08/2022	Bond Future	Buy	115	0.00
R248 On 04/08/2022	Bond Future	Sell	209	0.00
R248 On 04/08/2022	Bond Future	Buy	209	0.00
R248 On 04/08/2022	Bond Future	Buy	209	0.00
R248 On 04/08/2022	Bond Future	Sell	209	0.00

R209 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/08/2022	Bond Future		Buy	33	0.00
R209 On 04/08/2022	Bond Future		Sell	33	0.00
R209 On 04/08/2022	Bond Future		Buy	50	0.00
R209 On 04/08/2022	Bond Future		Sell	50	0.00
R209 On 04/08/2022	Bond Future		Buy	83	0.00
R209 On 04/08/2022	Bond Future		Sell	83	0.00
R213 Bond Future					
R213 On 04/08/2022	Bond Future		Buy	21	0.00
R213 On 04/08/2022	Bond Future		Sell	21	0.00
R213 On 04/08/2022	Bond Future		Buy	35	0.00
R213 On 04/08/2022	Bond Future		Sell	35	0.00
R213 On 04/08/2022	Bond Future		Buy	56	0.00
R213 On 04/08/2022	Bond Future		Sell	56	0.00
R213 On 04/08/2022	Bond Future		Sell	56	0.00
R213 On 04/08/2022	Bond Future		Buy	56	0.00
Grand Total for Daily Detailed Turnover:				51,124	0.00