



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 : 31/05/2022

TO DATE : 31/05/2022

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
I2029 Bond Future					
2029 On 04/08/2022	Bond Future		Sell	1	0.00
2029 On 04/08/2022	Bond Future		Buy	1	0.00
2029 On 04/08/2022	Bond Future		Sell	1	0.00
2029 On 04/08/2022	Bond Future		Buy	1	0.00
2029 On 04/08/2022	Bond Future		Sell	1	0.00
2029 On 04/08/2022	Bond Future		Buy	1	0.00
2029 On 04/08/2022	Bond Future		Sell	1	0.00
2029 On 04/08/2022	Bond Future		Buy	1	0.00
2029 On 04/08/2022	Bond Future		Sell	1	0.00

—

—

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2029 On 04/08/2022	Bond Future		Sell	24	0.00
2029 On 04/08/2022	Bond Future		Buy	24	0.00
2029 On 04/08/2022	Bond Future		Sell	26	0.00
2029 On 04/08/2022	Bond Future		Buy	26	0.00
2029 On 04/08/2022	Bond Future		Sell	26	0.00
2029 On 04/08/2022	Bond Future		Buy	26	0.00
2029 On 04/08/2022	Bond Future		Sell	26	0.00
2029 On 04/08/2022	Bond Future		Buy	26	0.00
2029 On 04/08/2022	Bond Future		Sell	117	0.00
2029 On 04/08/2022	Bond Future		Buy	117	0.00
2029 On 04/08/2022	Bond Future		Buy	357	0.00
2029 On 04/08/2022	Bond Future		Sell	357	0.00
R186 Bond Future					
R186 On 04/08/2022	Bond Future		Buy	2,095	0.00
R186 On 04/08/2022	Bond Future		Sell	2,095	0.00
R186 On 04/08/2022	Bond Future		Buy	2,095	0.00
R186 On 04/08/2022	Bond Future		Sell	2,095	0.00
R202 Bond Future					
R202 On 04/08/2022	Bond Future		Sell	18	0.00
R202 On 04/08/2022	Bond Future		Buy	18	0.00
R2030 Bond Future					
2030 On 04/08/2022	Bond Future		Buy	664	0.00
2030 On 04/08/2022	Bond Future		Sell	664	0.00
R2032 Bond Future					
2032 On 04/08/2022	Bond Future		Buy	33	0.00
2032 On 04/08/2022	Bond Future		Sell	33	0.00
2032 On 04/08/2022	Bond Future		Buy	41	0.00
2032 On 04/08/2022	Bond Future		Sell	41	0.00
2032 On 04/08/2022	Bond Future		Buy	59	0.00
2032 On 04/08/2022	Bond Future		Sell	59	0.00
2032 On 04/08/2022	Bond Future		Buy	626	0.00
2032 On 04/08/2022	Bond Future		Sell	626	0.00
2032 On 04/08/2022	Bond Future		Buy	1,185	0.00
2032 On 04/08/2022	Bond Future		Sell	1,185	0.00

2032 On 04/08/2022	Bond Future	Buy	1,944	0.00
2032 On 04/08/2022	Bond Future	Sell	1,944	0.00
R214 Bond Future				
R214 On 04/08/2022	Bond Future	Sell	2	0.00
R214 On 04/08/2022	Bond Future	Buy	2	0.00
R214 On 04/08/2022	Bond Future	Buy	2	0.00
R214 On 04/08/2022	Bond Future	Sell	2	0.00
R214 On 04/08/2022	Bond Future	Buy	110	0.00
R214 On 04/08/2022	Bond Future	Sell	110	0.00
R214 On 04/08/2022	Bond Future	Buy	110	0.00
R214 On 04/08/2022	Bond Future	Sell	110	0.00
Grand Total for Daily Detailed Turnover:			9,699	0.00