



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 : 15/06/2022

TO DATE : 15/06/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

R186 Bond Future

R186 On 04/08/2022	Bond Future		Buy	1	0.00
R186 On 04/08/2022	Bond Future		Sell	1	0.00
R186 On 04/08/2022	Bond Future		Buy	1	0.00
R186 On 04/08/2022	Bond Future		Sell	1	0.00
R186 On 04/08/2022	Bond Future		Buy	4	0.00
R186 On 04/08/2022	Bond Future		Sell	4	0.00
R186 On 04/08/2022	Bond Future		Buy	9	0.00
R186 On 04/08/2022	Bond Future		Sell	9	0.00
R186 On 04/08/2022	Bond Future		Sell	43	0.00
R186 On 04/08/2022	Bond Future		Buy	43	0.00
R186 On 04/08/2022	Bond Future		Buy	46	0.00
R186 On 04/08/2022	Bond Future		Sell	46	0.00
R186 On 04/08/2022	Bond Future		Sell	61	0.00

—

—

R186 On 04/08/2022	Bond Future	Buy	61	0.00
R186 On 04/08/2022	Bond Future	Sell	230	0.00
R186 On 04/08/2022	Bond Future	Buy	230	0.00
R186 On 04/08/2022	Bond Future	Buy	250	0.00
R186 On 04/08/2022	Bond Future	Sell	250	0.00
R186 On 04/08/2022	Bond Future	Sell	250	0.00
R186 On 04/08/2022	Bond Future	Buy	250	0.00
R186 On 04/08/2022	Bond Future	Sell	1,913	0.00
R186 On 04/08/2022	Bond Future	Buy	1,913	0.00
R186 On 04/08/2022	Bond Future	Buy	2,186	0.00
R186 On 04/08/2022	Bond Future	Sell	2,186	0.00

R197 Bond Future

R197 On 04/08/2022	Bond Future	Sell	11	0.00
R197 On 04/08/2022	Bond Future	Buy	11	0.00

R2030 Bond Future

2030 On 04/08/2022	Bond Future	Buy	1	0.00
2030 On 04/08/2022	Bond Future	Sell	1	0.00
2030 On 04/08/2022	Bond Future	Buy	4	0.00
2030 On 04/08/2022	Bond Future	Sell	4	0.00
2030 On 04/08/2022	Bond Future	Sell	6	0.00
2030 On 04/08/2022	Bond Future	Buy	6	0.00
2030 On 04/08/2022	Bond Future	Buy	6	0.00
2030 On 04/08/2022	Bond Future	Sell	6	0.00
2030 On 04/08/2022	Bond Future	Buy	7	0.00
2030 On 04/08/2022	Bond Future	Sell	7	0.00
2030 On 04/08/2022	Bond Future	Buy	7	0.00
2030 On 04/08/2022	Bond Future	Sell	7	0.00
2030 On 04/08/2022	Bond Future	Buy	10	0.00
2030 On 04/08/2022	Bond Future	Sell	10	0.00
2030 On 04/08/2022	Bond Future	Buy	14	0.00
2030 On 04/08/2022	Bond Future	Sell	14	0.00
2030 On 04/08/2022	Bond Future	Buy	15	0.00
2030 On 04/08/2022	Bond Future	Sell	15	0.00
2030 On 04/08/2022	Bond Future	Buy	19	0.00
2030 On 04/08/2022	Bond Future	Sell	19	0.00
2030 On 04/08/2022	Bond Future	Buy	38	0.00
2030 On 04/08/2022	Bond Future	Sell	38	0.00
2030 On 03/11/2022	Bond Future	Buy	60	0.00
2030 On 03/11/2022	Bond Future	Sell	60	0.00
2030 On 04/08/2022	Bond Future	Buy	66	0.00
2030 On 04/08/2022	Bond Future	Sell	66	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/08/2022			Buy	66	0.00
2030 On 04/08/2022			Sell	66	0.00
2030 On 03/11/2022			Buy	103	0.00
2030 On 03/11/2022			Sell	103	0.00
2030 On 04/08/2022			Buy	152	0.00
2030 On 04/08/2022			Sell	152	0.00
2030 On 03/11/2022			Buy	179	0.00
2030 On 03/11/2022			Sell	179	0.00
2030 On 04/08/2022			Buy	244	0.00
2030 On 04/08/2022			Sell	244	0.00
2030 On 04/08/2022			Buy	272	0.00
2030 On 04/08/2022			Sell	272	0.00
2030 On 04/08/2022			Buy	273	0.00
2030 On 04/08/2022			Sell	273	0.00
2030 On 03/11/2022			Buy	516	0.00
2030 On 03/11/2022			Sell	516	0.00
2030 On 03/11/2022			Buy	959	0.00
2030 On 03/11/2022			Sell	959	0.00
2030 On 04/08/2022			Buy	1,188	0.00
2030 On 04/08/2022			Sell	1,188	0.00
2030 On 03/11/2022			Buy	1,817	0.00
2030 On 03/11/2022			Sell	1,817	0.00
R2032 Bond Future					
2032 On 04/08/2022			Sell	17	0.00
2032 On 04/08/2022			Buy	17	0.00
2032 On 04/08/2022			Sell	21	0.00
2032 On 04/08/2022			Buy	21	0.00
2032 On 04/08/2022			Sell	34	0.00
2032 On 04/08/2022			Buy	34	0.00
2032 On 04/08/2022			Sell	42	0.00
2032 On 04/08/2022			Buy	42	0.00
2032 On 04/08/2022			Sell	47	0.00
2032 On 04/08/2022			Buy	47	0.00
2032 On 04/08/2022			Sell	48	0.00
2032 On 04/08/2022			Buy	48	0.00
2032 On 04/08/2022			Sell	75	0.00
2032 On 04/08/2022			Buy	75	0.00
2032 On 04/08/2022			Sell	81	0.00

2032 On 04/08/2022	Bond Future	Buy	81	0.00
2032 On 04/08/2022	Bond Future	Sell	159	0.00
2032 On 04/08/2022	Bond Future	Buy	159	0.00
2032 On 04/08/2022	Bond Future	Sell	196	0.00
2032 On 04/08/2022	Bond Future	Buy	196	0.00
2032 On 04/08/2022	Bond Future	Sell	208	0.00
2032 On 04/08/2022	Bond Future	Buy	208	0.00
2032 On 04/08/2022	Bond Future	Buy	278	0.00
2032 On 04/08/2022	Bond Future	Sell	278	0.00
2032 On 04/08/2022	Bond Future	Sell	347	0.00
2032 On 04/08/2022	Bond Future	Buy	347	0.00
2032 On 04/08/2022	Bond Future	Sell	3,522	0.00
2032 On 04/08/2022	Bond Future	Buy	3,522	0.00
2032 On 04/08/2022	Bond Future	Buy	4,502	0.00
2032 On 04/08/2022	Bond Future	Sell	4,502	0.00

R2035 Bond Future

R035 On 04/08/2022	Bond Future	Buy	2	0.00
R035 On 04/08/2022	Bond Future	Sell	2	0.00
R035 On 04/08/2022	Bond Future	Buy	4	0.00
R035 On 04/08/2022	Bond Future	Sell	4	0.00
R035 On 04/08/2022	Bond Future	Buy	5	0.00
R035 On 04/08/2022	Bond Future	Sell	5	0.00
R035 On 04/08/2022	Bond Future	Buy	14	0.00
R035 On 04/08/2022	Bond Future	Sell	14	0.00
R035 On 04/08/2022	Bond Future	Buy	16	0.00
R035 On 04/08/2022	Bond Future	Sell	16	0.00
R035 On 04/08/2022	Bond Future	Buy	20	0.00
R035 On 04/08/2022	Bond Future	Sell	20	0.00
R035 On 04/08/2022	Bond Future	Buy	61	0.00
R035 On 04/08/2022	Bond Future	Sell	61	0.00
R035 On 04/08/2022	Bond Future	Sell	62	0.00
R035 On 04/08/2022	Bond Future	Buy	62	0.00
R035 On 04/08/2022	Bond Future	Sell	180	0.00
R035 On 04/08/2022	Bond Future	Buy	180	0.00
R035 On 04/08/2022	Bond Future	Buy	242	0.00
R035 On 04/08/2022	Bond Future	Sell	242	0.00

R2037 Bond Future

2037 On 04/08/2022	Bond Future	Buy	1	0.00
2037 On 04/08/2022	Bond Future	Sell	1	0.00
2037 On 04/08/2022	Bond Future	Sell	1	0.00
2037 On 04/08/2022	Bond Future	Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/08/2022			Sell	1	0.00
2037 On 04/08/2022			Buy	1	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	12	0.00
2037 On 04/08/2022			Buy	12	0.00
2037 On 04/08/2022			Sell	27	0.00
2037 On 04/08/2022			Buy	27	0.00
2037 On 04/08/2022			Sell	31	0.00
2037 On 04/08/2022			Buy	31	0.00
2037 On 04/08/2022			Sell	32	0.00
2037 On 04/08/2022			Buy	32	0.00
2037 On 04/08/2022			Sell	46	0.00
2037 On 04/08/2022			Buy	46	0.00
2037 On 04/08/2022			Buy	78	0.00
2037 On 04/08/2022			Sell	78	0.00
2037 On 04/08/2022			Sell	270	0.00
2037 On 04/08/2022			Buy	270	0.00
2037 On 04/08/2022			Sell	494	0.00
2037 On 04/08/2022			Buy	494	0.00
2037 On 04/08/2022			Buy	842	0.00
2037 On 04/08/2022			Sell	842	0.00
R2040 Bond Future					
2040 On 04/08/2022			Buy	3	0.00
2040 On 04/08/2022			Sell	3	0.00
2040 On 04/08/2022			Buy	7	0.00
2040 On 04/08/2022			Sell	7	0.00
2040 On 04/08/2022			Buy	13	0.00
2040 On 04/08/2022			Sell	13	0.00
2040 On 04/08/2022			Buy	16	0.00
2040 On 04/08/2022			Sell	16	0.00
2040 On 04/08/2022			Buy	39	0.00
2040 On 04/08/2022			Sell	39	0.00
2040 On 04/08/2022			Sell	78	0.00
2040 On 04/08/2022			Buy	78	0.00
R2044 Bond Future					
2044 On 04/08/2022			Sell	1	0.00

2044 On 04/08/2022	Bond Future	Buy	1	0.00
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	1	0.00
2044 On 04/08/2022	Bond Future	Buy	1	0.00
2044 On 04/08/2022	Bond Future	Buy	2	0.00
2044 On 04/08/2022	Bond Future	Sell	2	0.00
2044 On 04/08/2022	Bond Future	Sell	5	0.00
2044 On 04/08/2022	Bond Future	Buy	5	0.00
2044 On 04/08/2022	Bond Future	Sell	8	0.00
2044 On 04/08/2022	Bond Future	Buy	8	0.00
2044 On 04/08/2022	Bond Future	Buy	9	0.00
2044 On 04/08/2022	Bond Future	Sell	9	0.00
2044 On 04/08/2022	Bond Future	Sell	10	0.00
2044 On 04/08/2022	Bond Future	Buy	10	0.00
2044 On 04/08/2022	Bond Future	Sell	15	0.00
2044 On 04/08/2022	Bond Future	Buy	15	0.00
2044 On 04/08/2022	Bond Future	Sell	21	0.00
2044 On 04/08/2022	Bond Future	Buy	21	0.00
2044 On 04/08/2022	Bond Future	Buy	25	0.00
2044 On 04/08/2022	Bond Future	Sell	25	0.00
2044 On 04/08/2022	Bond Future	Sell	36	0.00
2044 On 04/08/2022	Bond Future	Buy	36	0.00
2044 On 04/08/2022	Bond Future	Sell	42	0.00
2044 On 04/08/2022	Bond Future	Buy	42	0.00
2044 On 04/08/2022	Bond Future	Sell	66	0.00
2044 On 04/08/2022	Bond Future	Buy	66	0.00
2044 On 04/08/2022	Bond Future	Sell	73	0.00
2044 On 04/08/2022	Bond Future	Buy	73	0.00
2044 On 04/08/2022	Bond Future	Sell	73	0.00
2044 On 04/08/2022	Bond Future	Buy	73	0.00
2044 On 04/08/2022	Bond Future	Sell	114	0.00
2044 On 04/08/2022	Bond Future	Buy	114	0.00
2044 On 04/08/2022	Bond Future	Sell	168	0.00
2044 On 04/08/2022	Bond Future	Buy	168	0.00
2044 On 04/08/2022	Bond Future	Sell	200	0.00
2044 On 04/08/2022	Bond Future	Buy	200	0.00
2044 On 04/08/2022	Bond Future	Sell	272	0.00
2044 On 04/08/2022	Bond Future	Buy	272	0.00
2044 On 04/08/2022	Bond Future	Sell	300	0.00
2044 On 04/08/2022	Bond Future	Buy	300	0.00
2044 On 04/08/2022	Bond Future	Sell	302	0.00
2044 On 04/08/2022	Bond Future	Buy	302	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 04/08/2022			Sell	575	0.00
2044 On 04/08/2022			Buy	575	0.00
2044 On 04/08/2022			Sell	1,069	0.00
2044 On 04/08/2022			Buy	1,069	0.00
2044 On 04/08/2022			Buy	1,290	0.00
2044 On 04/08/2022			Sell	1,290	0.00
2044 On 04/08/2022			Sell	2,024	0.00
2044 On 04/08/2022			Buy	2,024	0.00
R213 Bond Future					
R213 On 04/08/2022			Buy	30	0.00
R213 On 04/08/2022			Sell	30	0.00
R213 On 04/08/2022			Sell	30	0.00
R213 On 04/08/2022			Buy	30	0.00
R213 On 04/08/2022			Buy	31	0.00
R213 On 04/08/2022			Buy	31	0.00
R213 On 04/08/2022			Sell	31	0.00
R213 On 04/08/2022			Sell	31	0.00
Grand Total for Daily Detailed Turnover:				30,032	0.00