



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 : 04/08/2022

TO DATE : 04/08/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 03/11/2022	Bond Future		Sell	3,800	0.00
R186 On 03/11/2022	Bond Future		Buy	3,800	0.00
R2030 Bond Future					
2030 On 03/11/2022	Bond Future		Sell	72	0.00
2030 On 03/11/2022	Bond Future		Buy	72	0.00
2030 On 03/11/2022	Bond Future		Sell	72	0.00
2030 On 03/11/2022	Bond Future		Buy	72	0.00
2030 On 04/08/2022	Bond Future		Sell	240	0.00
2030 On 04/08/2022	Bond Future		Buy	240	0.00
2030 On 04/08/2022	Bond Future		Buy	240	0.00
2030 On 04/08/2022	Bond Future		Sell	240	0.00
2030 On 03/11/2022	Bond Future		Buy	240	0.00

-

2030 On 03/11/2022	Bond Future			Sell	240	0.00
2030 On 03/11/2022	Bond Future			Sell	240	0.00
2030 On 03/11/2022	Bond Future			Buy	240	0.00

R2032 Bond Future

2032 On 03/11/2022	Bond Future			Sell	8	0.00
2032 On 03/11/2022	Bond Future			Buy	8	0.00
2032 On 04/08/2022	Bond Future			Buy	14	0.00
2032 On 04/08/2022	Bond Future			Sell	14	0.00
2032 On 03/11/2022	Bond Future			Sell	14	0.00
2032 On 03/11/2022	Bond Future			Buy	14	0.00
2032 On 04/08/2022	Bond Future			Buy	15	0.00
2032 On 04/08/2022	Bond Future			Sell	15	0.00
2032 On 03/11/2022	Bond Future			Sell	15	0.00
2032 On 03/11/2022	Bond Future			Buy	15	0.00
2032 On 04/08/2022	Bond Future			Buy	28	0.00
2032 On 04/08/2022	Bond Future			Sell	28	0.00
2032 On 03/11/2022	Bond Future			Sell	28	0.00
2032 On 03/11/2022	Bond Future			Buy	28	0.00
2032 On 03/11/2022	Bond Future	11.45	Put	Buy	28	0.00
2032 On 03/11/2022	Bond Future	11.45	Put	Sell	28	0.00
2032 On 03/11/2022	Bond Future			Sell	36	0.00
2032 On 03/11/2022	Bond Future			Buy	36	0.00
2032 On 03/11/2022	Bond Future			Sell	46	0.00
2032 On 03/11/2022	Bond Future			Buy	46	0.00
2032 On 04/08/2022	Bond Future			Sell	55	0.00
2032 On 04/08/2022	Bond Future			Buy	55	0.00
2032 On 04/08/2022	Bond Future			Buy	55	0.00
2032 On 04/08/2022	Bond Future			Sell	55	0.00
2032 On 04/08/2022	Bond Future			Sell	57	0.00
2032 On 04/08/2022	Bond Future			Buy	57	0.00
2032 On 03/11/2022	Bond Future			Sell	57	0.00
2032 On 03/11/2022	Bond Future			Buy	57	0.00
2032 On 03/11/2022	Bond Future			Sell	57	0.00
2032 On 03/11/2022	Bond Future			Buy	57	0.00
2032 On 03/11/2022	Bond Future			Sell	57	0.00
2032 On 03/11/2022	Bond Future			Buy	57	0.00
2032 On 03/11/2022	Bond Future			Sell	67	0.00
2032 On 03/11/2022	Bond Future			Buy	67	0.00
2032 On 03/11/2022	Bond Future			Sell	72	0.00
2032 On 03/11/2022	Bond Future			Buy	72	0.00
2032 On 03/11/2022	Bond Future			Sell	72	0.00
2032 On 03/11/2022	Bond Future			Buy	72	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2032 On 03/11/2022	Bond Future	11.45	Put	Sell	121	0.00
2032 On 03/11/2022	Bond Future	11.45	Put	Buy	121	0.00
2032 On 03/11/2022	Bond Future	11.45	Put	Sell	152	0.00
2032 On 03/11/2022	Bond Future	11.45	Put	Buy	152	0.00
2032 On 03/11/2022	Bond Future	11.45	Put	Sell	224	0.00
2032 On 03/11/2022	Bond Future	11.45	Put	Buy	224	0.00
2032 On 03/11/2022	Bond Future			Sell	706	0.00
2032 On 03/11/2022	Bond Future			Buy	706	0.00
2032 On 03/11/2022	Bond Future			Sell	1,387	0.00
2032 On 03/11/2022	Bond Future			Buy	1,387	0.00
2032 On 03/11/2022	Bond Future			Sell	2,250	0.00
2032 On 03/11/2022	Bond Future			Buy	2,250	0.00
2032 On 03/11/2022	Bond Future	11.45	Put	Sell	2,353	0.00
2032 On 03/11/2022	Bond Future	11.45	Put	Buy	2,353	0.00
2032 On 03/11/2022	Bond Future	11.45	Put	Sell	4,622	0.00
2032 On 03/11/2022	Bond Future	11.45	Put	Buy	4,622	0.00
2032 On 03/11/2022	Bond Future	11.45	Put	Sell	7,500	0.00
2032 On 03/11/2022	Bond Future	11.45	Put	Buy	7,500	0.00
R2040 Bond Future						
2040 On 02/02/2023	Bond Future			Sell	1	0.00
2040 On 02/02/2023	Bond Future			Buy	1	0.00
2040 On 02/02/2023	Bond Future			Sell	4	0.00
2040 On 02/02/2023	Bond Future			Buy	4	0.00
2040 On 02/02/2023	Bond Future			Sell	8	0.00
2040 On 02/02/2023	Bond Future			Buy	8	0.00
2040 On 02/02/2023	Bond Future			Sell	12	0.00
2040 On 02/02/2023	Bond Future			Buy	12	0.00
2040 On 02/02/2023	Bond Future			Sell	16	0.00
2040 On 02/02/2023	Bond Future			Buy	16	0.00
2040 On 02/02/2023	Bond Future			Sell	22	0.00
2040 On 02/02/2023	Bond Future			Buy	22	0.00
2040 On 02/02/2023	Bond Future			Sell	24	0.00
2040 On 02/02/2023	Bond Future			Buy	24	0.00
2040 On 02/02/2023	Bond Future			Sell	47	0.00
2040 On 02/02/2023	Bond Future			Buy	47	0.00
2040 On 02/02/2023	Bond Future			Sell	75	0.00
2040 On 02/02/2023	Bond Future			Buy	75	0.00
2040 On 02/02/2023	Bond Future			Sell	172	0.00

2040 On 02/02/2023	Bond Future	Buy	172	0.00
2040 On 04/08/2022	Bond Future	Sell	250	0.00
2040 On 04/08/2022	Bond Future	Buy	250	0.00
2040 On 04/08/2022	Bond Future	Buy	250	0.00
2040 On 04/08/2022	Bond Future	Sell	250	0.00
2040 On 03/11/2022	Bond Future	Buy	250	0.00
2040 On 03/11/2022	Bond Future	Sell	250	0.00
2040 On 03/11/2022	Bond Future	Sell	250	0.00
2040 On 03/11/2022	Bond Future	Buy	250	0.00
2040 On 02/02/2023	Bond Future	Sell	272	0.00
2040 On 02/02/2023	Bond Future	Buy	272	0.00
2040 On 02/02/2023	Bond Future	Sell	294	0.00
2040 On 02/02/2023	Bond Future	Buy	294	0.00
2040 On 02/02/2023	Bond Future	Sell	306	0.00
2040 On 02/02/2023	Bond Future	Buy	306	0.00
2040 On 02/02/2023	Bond Future	Sell	1,253	0.00
2040 On 02/02/2023	Bond Future	Buy	1,253	0.00

R2044 Bond Future

2044 On 02/02/2023	Bond Future	Sell	1	0.00
2044 On 02/02/2023	Bond Future	Buy	1	0.00
2044 On 02/02/2023	Bond Future	Sell	4	0.00
2044 On 02/02/2023	Bond Future	Buy	4	0.00
2044 On 02/02/2023	Bond Future	Buy	8	0.00
2044 On 02/02/2023	Bond Future	Sell	8	0.00
2044 On 02/02/2023	Bond Future	Sell	12	0.00
2044 On 02/02/2023	Bond Future	Buy	12	0.00
2044 On 02/02/2023	Bond Future	Sell	16	0.00
2044 On 02/02/2023	Bond Future	Buy	16	0.00
2044 On 02/02/2023	Bond Future	Sell	23	0.00
2044 On 02/02/2023	Bond Future	Buy	23	0.00
2044 On 02/02/2023	Bond Future	Sell	25	0.00
2044 On 02/02/2023	Bond Future	Buy	25	0.00
2044 On 02/02/2023	Bond Future	Sell	48	0.00
2044 On 02/02/2023	Bond Future	Buy	48	0.00
2044 On 02/02/2023	Bond Future	Sell	78	0.00
2044 On 02/02/2023	Bond Future	Buy	78	0.00
2044 On 02/02/2023	Bond Future	Sell	179	0.00
2044 On 02/02/2023	Bond Future	Buy	179	0.00
2044 On 02/02/2023	Bond Future	Sell	282	0.00
2044 On 02/02/2023	Bond Future	Buy	282	0.00
2044 On 02/02/2023	Bond Future	Sell	305	0.00
2044 On 02/02/2023	Bond Future	Buy	305	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 02/02/2023	Bond Future			Sell	318	0.00
2044 On 02/02/2023	Bond Future			Buy	318	0.00
2044 On 02/02/2023	Bond Future			Sell	1,299	0.00
2044 On 02/02/2023	Bond Future			Buy	1,299	0.00
R2048 Bond Future						
R248 On 02/02/2023	Bond Future	11.10	Call	Sell	7	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Buy	7	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Buy	7	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Sell	7	0.00
R248 On 03/11/2022	Bond Future			Buy	20	0.00
R248 On 03/11/2022	Bond Future			Sell	20	0.00
R248 On 03/11/2022	Bond Future			Buy	20	0.00
R248 On 03/11/2022	Bond Future			Sell	20	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Sell	32	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Buy	32	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Buy	32	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Sell	32	0.00
R248 On 03/11/2022	Bond Future			Buy	60	0.00
R248 On 03/11/2022	Bond Future			Sell	60	0.00
R248 On 03/11/2022	Bond Future			Buy	60	0.00
R248 On 03/11/2022	Bond Future			Sell	60	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Sell	76	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Buy	76	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Buy	76	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Sell	76	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Sell	343	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Buy	343	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Buy	343	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Sell	343	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Sell	427	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Buy	427	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Buy	427	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Sell	427	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Sell	1,815	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Buy	1,815	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Buy	1,815	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Sell	1,815	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Sell	2,700	0.00

R248 On 02/02/2023	Bond Future	11.10	Call	Buy	2,700	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Sell	2,700	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Buy	2,700	0.00

R213 Bond Future

R213 On 03/11/2022	Bond Future			Buy	8	0.00
R213 On 03/11/2022	Bond Future			Sell	8	0.00
R213 On 03/11/2022	Bond Future			Buy	8	0.00
R213 On 03/11/2022	Bond Future			Sell	8	0.00
R213 On 04/08/2022	Bond Future			Buy	18	0.00
R213 On 04/08/2022	Bond Future			Sell	18	0.00
R213 On 03/11/2022	Bond Future			Sell	18	0.00
R213 On 03/11/2022	Bond Future			Buy	18	0.00
R213 On 04/08/2022	Bond Future			Buy	81	0.00
R213 On 04/08/2022	Bond Future			Sell	81	0.00
R213 On 03/11/2022	Bond Future			Sell	81	0.00
R213 On 03/11/2022	Bond Future			Buy	81	0.00
R213 On 04/08/2022	Bond Future			Buy	101	0.00
R213 On 04/08/2022	Bond Future			Sell	101	0.00
R213 On 03/11/2022	Bond Future			Sell	101	0.00
R213 On 03/11/2022	Bond Future			Buy	101	0.00
R213 On 04/08/2022	Bond Future			Sell	200	0.00
R213 On 04/08/2022	Bond Future			Buy	200	0.00
R213 On 03/11/2022	Bond Future			Sell	200	0.00
R213 On 03/11/2022	Bond Future			Buy	200	0.00

R214 Bond Future

R214 On 03/11/2022	Bond Future			Buy	1	0.00
R214 On 03/11/2022	Bond Future			Sell	1	0.00
R214 On 02/02/2023	Bond Future			Buy	2	0.00
R214 On 02/02/2023	Bond Future			Sell	2	0.00
R214 On 03/11/2022	Bond Future			Buy	7	0.00
R214 On 03/11/2022	Bond Future			Sell	7	0.00
R214 On 03/11/2022	Bond Future			Buy	8	0.00
R214 On 03/11/2022	Bond Future			Sell	8	0.00
R214 On 02/02/2023	Bond Future			Buy	10	0.00
R214 On 02/02/2023	Bond Future			Sell	10	0.00
R214 On 02/02/2023	Bond Future			Buy	19	0.00
R214 On 02/02/2023	Bond Future			Sell	19	0.00
R214 On 02/02/2023	Bond Future			Buy	28	0.00
R214 On 02/02/2023	Bond Future			Sell	28	0.00
R214 On 02/02/2023	Bond Future			Buy	39	0.00
R214 On 02/02/2023	Bond Future			Sell	39	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 02/02/2023	Bond Future		Buy	54	0.00
R214 On 02/02/2023	Bond Future		Sell	54	0.00
R214 On 02/02/2023	Bond Future		Buy	61	0.00
R214 On 02/02/2023	Bond Future		Sell	61	0.00
R214 On 02/02/2023	Bond Future		Buy	116	0.00
R214 On 02/02/2023	Bond Future		Sell	116	0.00
R214 On 02/02/2023	Bond Future		Buy	188	0.00
R214 On 02/02/2023	Bond Future		Sell	188	0.00
R214 On 02/02/2023	Bond Future		Buy	429	0.00
R214 On 02/02/2023	Bond Future		Sell	429	0.00
R214 On 02/02/2023	Bond Future		Buy	679	0.00
R214 On 02/02/2023	Bond Future		Sell	679	0.00
R214 On 02/02/2023	Bond Future		Buy	734	0.00
R214 On 02/02/2023	Bond Future		Sell	734	0.00
R214 On 02/02/2023	Bond Future		Buy	764	0.00
R214 On 02/02/2023	Bond Future		Sell	764	0.00
R214 On 02/02/2023	Bond Future		Buy	3,123	0.00
R214 On 02/02/2023	Bond Future		Sell	3,123	0.00
Grand Total for Daily Detailed Turnover:				49,142	0.00