



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 : 02/02/2022

TO DATE : 02/02/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 04/08/2022	Bond Future		Sell	45	0.00
2025 On 04/08/2022	Bond Future		Buy	45	0.00
2025 On 04/08/2022	Bond Future		Sell	196	0.00
2025 On 04/08/2022	Bond Future		Buy	196	0.00
2025 On 04/08/2022	Bond Future		Sell	357	0.00
2025 On 04/08/2022	Bond Future		Buy	357	0.00
2025 On 04/08/2022	Bond Future		Sell	371	0.00
2025 On 04/08/2022	Bond Future		Buy	371	0.00
2025 On 04/08/2022	Bond Future		Buy	969	0.00
2025 On 04/08/2022	Bond Future		Sell	969	0.00
R197 Bond Future					
R197 On 05/05/2022	Bond Future		Buy	50	0.00

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R197 On 05/05/2022	Bond Future			Sell	50	0.00
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R2030 Bond Future

2030 On 05/05/2022	Bond Future			Sell	31	0.00
2030 On 05/05/2022	Bond Future			Buy	31	0.00
2030 On 05/05/2022	Bond Future			Buy	31	0.00
2030 On 05/05/2022	Bond Future			Sell	31	0.00
2030 On 05/05/2022	Bond Future			Buy	41	0.00
2030 On 05/05/2022	Bond Future			Sell	41	0.00
2030 On 05/05/2022	Bond Future			Buy	67	0.00
2030 On 05/05/2022	Bond Future			Sell	67	0.00
2030 On 05/05/2022	Bond Future			Buy	140	0.00
2030 On 05/05/2022	Bond Future			Sell	140	0.00
2030 On 05/05/2022	Bond Future			Sell	248	0.00
2030 On 05/05/2022	Bond Future			Buy	248	0.00

R2032 Bond Future

2032 On 03/11/2022	Bond Future	9.36	Call	Buy	10	0.00
2032 On 03/11/2022	Bond Future	9.36	Call	Sell	10	0.00
2032 On 03/11/2022	Bond Future	10.11	Put	Sell	10	0.00
2032 On 03/11/2022	Bond Future	10.11	Put	Buy	10	0.00
2032 On 02/02/2023	Bond Future	10.50	Put	Buy	10	0.00
2032 On 02/02/2023	Bond Future	10.50	Put	Sell	10	0.00
2032 On 03/11/2022	Bond Future	10.49	Put	Buy	10	0.00
2032 On 03/11/2022	Bond Future	10.49	Put	Sell	10	0.00
2032 On 03/11/2022	Bond Future	9.36	Call	Buy	39	0.00
2032 On 03/11/2022	Bond Future	9.36	Call	Sell	39	0.00
2032 On 03/11/2022	Bond Future	10.11	Put	Sell	39	0.00
2032 On 03/11/2022	Bond Future	10.11	Put	Buy	39	0.00
2032 On 02/02/2023	Bond Future	10.50	Put	Buy	39	0.00
2032 On 02/02/2023	Bond Future	10.50	Put	Sell	39	0.00
2032 On 03/11/2022	Bond Future	10.49	Put	Buy	39	0.00
2032 On 03/11/2022	Bond Future	10.49	Put	Sell	39	0.00
2032 On 03/11/2022	Bond Future	9.36	Call	Buy	43	0.00
2032 On 03/11/2022	Bond Future	9.36	Call	Sell	43	0.00
2032 On 03/11/2022	Bond Future	10.11	Put	Sell	43	0.00
2032 On 03/11/2022	Bond Future	10.11	Put	Buy	43	0.00
2032 On 02/02/2023	Bond Future	10.50	Put	Buy	43	0.00
2032 On 02/02/2023	Bond Future	10.50	Put	Sell	43	0.00
2032 On 03/11/2022	Bond Future	10.49	Put	Buy	43	0.00
2032 On 03/11/2022	Bond Future	10.49	Put	Sell	43	0.00
2032 On 05/05/2022	Bond Future			Sell	56	0.00
2032 On 05/05/2022	Bond Future			Buy	56	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/05/2022			Buy	56	0.00
2032 On 05/05/2022			Sell	56	0.00
2032 On 03/11/2022	9.36	Call	Buy	57	0.00
2032 On 03/11/2022	9.36	Call	Sell	57	0.00
2032 On 03/11/2022	10.11	Put	Sell	57	0.00
2032 On 03/11/2022	10.11	Put	Buy	57	0.00
2032 On 02/02/2023	10.50	Put	Buy	57	0.00
2032 On 02/02/2023	10.50	Put	Sell	57	0.00
2032 On 03/11/2022	10.49	Put	Sell	57	0.00
2032 On 03/11/2022	10.49	Put	Buy	57	0.00
2032 On 03/11/2022	9.36	Call	Buy	150	0.00
2032 On 03/11/2022	9.36	Call	Sell	150	0.00
2032 On 03/11/2022	10.11	Put	Sell	150	0.00
2032 On 03/11/2022	10.11	Put	Buy	150	0.00
2032 On 02/02/2023	10.50	Put	Buy	150	0.00
2032 On 02/02/2023	10.50	Put	Sell	150	0.00
2032 On 03/11/2022	10.49	Put	Buy	150	0.00
2032 On 03/11/2022	10.49	Put	Sell	150	0.00
2032 On 03/11/2022	9.36	Call	Buy	155	0.00
2032 On 03/11/2022	9.36	Call	Sell	155	0.00
2032 On 03/11/2022	10.11	Put	Sell	155	0.00
2032 On 03/11/2022	10.11	Put	Buy	155	0.00
2032 On 02/02/2023	10.50	Put	Buy	155	0.00
2032 On 02/02/2023	10.50	Put	Sell	155	0.00
2032 On 03/11/2022	10.49	Put	Buy	155	0.00
2032 On 03/11/2022	10.49	Put	Sell	155	0.00
2032 On 03/11/2022	9.36	Call	Buy	454	0.00
2032 On 03/11/2022	9.36	Call	Sell	454	0.00
2032 On 03/11/2022	9.36	Call	Sell	454	0.00
2032 On 03/11/2022	9.36	Call	Buy	454	0.00
2032 On 02/02/2023	9.31	Call	Sell	454	0.00
2032 On 02/02/2023	9.31	Call	Buy	454	0.00
2032 On 03/11/2022	10.11	Put	Sell	454	0.00
2032 On 03/11/2022	10.11	Put	Buy	454	0.00
2032 On 03/11/2022	10.11	Put	Buy	454	0.00
2032 On 03/11/2022	10.11	Put	Sell	454	0.00
2032 On 02/02/2023	10.50	Put	Buy	454	0.00
2032 On 02/02/2023	10.50	Put	Sell	454	0.00
2032 On 02/02/2023	10.50	Put	Sell	454	0.00

2032 On 02/02/2023	Bond Future	10.50	Put	Buy	454	0.00
2032 On 03/11/2022	Bond Future	10.49	Put	Buy	454	0.00
2032 On 03/11/2022	Bond Future	10.49	Put	Sell	454	0.00
2032 On 03/11/2022	Bond Future	10.49	Put	Sell	454	0.00
2032 On 03/11/2022	Bond Future	10.49	Put	Buy	454	0.00
2032 On 02/02/2023	Bond Future	10.16	Put	Buy	454	0.00
2032 On 02/02/2023	Bond Future	10.16	Put	Sell	454	0.00

R2035 Bond Future

R035 On 05/05/2022	Bond Future			Buy	2	0.00
R035 On 05/05/2022	Bond Future			Sell	2	0.00
R035 On 05/05/2022	Bond Future			Sell	2	0.00
R035 On 05/05/2022	Bond Future			Buy	2	0.00
R035 On 05/05/2022	Bond Future			Buy	2	0.00
R035 On 05/05/2022	Bond Future			Sell	2	0.00
R035 On 03/11/2022	Bond Future	9.82	Call	Buy	41	0.00
R035 On 03/11/2022	Bond Future	9.82	Call	Sell	41	0.00
R035 On 03/11/2022	Bond Future	10.57	Put	Sell	41	0.00
R035 On 03/11/2022	Bond Future	10.57	Put	Buy	41	0.00
R035 On 03/11/2022	Bond Future	10.99	Put	Buy	41	0.00
R035 On 03/11/2022	Bond Future	10.99	Put	Sell	41	0.00
R035 On 03/11/2022	Bond Future	9.82	Call	Buy	56	0.00
R035 On 03/11/2022	Bond Future	9.82	Call	Sell	56	0.00
R035 On 03/11/2022	Bond Future	10.99	Put	Buy	56	0.00
R035 On 03/11/2022	Bond Future	10.99	Put	Sell	56	0.00
R035 On 03/11/2022	Bond Future	10.57	Put	Sell	56	0.00
R035 On 03/11/2022	Bond Future	10.57	Put	Buy	56	0.00
R035 On 03/11/2022	Bond Future	9.82	Call	Buy	100	0.00
R035 On 03/11/2022	Bond Future	9.82	Call	Sell	100	0.00
R035 On 03/11/2022	Bond Future	10.57	Put	Sell	100	0.00
R035 On 03/11/2022	Bond Future	10.57	Put	Buy	100	0.00
R035 On 03/11/2022	Bond Future	10.99	Put	Buy	100	0.00
R035 On 03/11/2022	Bond Future	10.99	Put	Sell	100	0.00
R035 On 03/11/2022	Bond Future	9.82	Call	Buy	140	0.00
R035 On 03/11/2022	Bond Future	9.82	Call	Sell	140	0.00
R035 On 03/11/2022	Bond Future	10.57	Put	Sell	140	0.00
R035 On 03/11/2022	Bond Future	10.57	Put	Buy	140	0.00
R035 On 03/11/2022	Bond Future	10.99	Put	Buy	140	0.00
R035 On 03/11/2022	Bond Future	10.99	Put	Sell	140	0.00
R035 On 03/11/2022	Bond Future	9.82	Call	Buy	245	0.00
R035 On 03/11/2022	Bond Future	9.82	Call	Sell	245	0.00
R035 On 03/11/2022	Bond Future	10.57	Put	Sell	245	0.00
R035 On 03/11/2022	Bond Future	10.57	Put	Buy	245	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R035 On 03/11/2022	Bond Future	10.99	Put	Buy	245	0.00
R035 On 03/11/2022	Bond Future	10.99	Put	Sell	245	0.00
R035 On 02/02/2023	Bond Future	9.81	Call	Sell	582	0.00
R035 On 02/02/2023	Bond Future	9.81	Call	Buy	582	0.00
R035 On 03/11/2022	Bond Future	9.82	Call	Buy	582	0.00
R035 On 03/11/2022	Bond Future	9.82	Call	Sell	582	0.00
R035 On 03/11/2022	Bond Future	9.82	Call	Sell	582	0.00
R035 On 03/11/2022	Bond Future	9.82	Call	Buy	582	0.00
R035 On 03/11/2022	Bond Future	10.57	Put	Sell	582	0.00
R035 On 03/11/2022	Bond Future	10.57	Put	Buy	582	0.00
R035 On 03/11/2022	Bond Future	10.57	Put	Buy	582	0.00
R035 On 03/11/2022	Bond Future	10.57	Put	Sell	582	0.00
R035 On 03/11/2022	Bond Future	10.57	Put	Sell	582	0.00
R035 On 03/11/2022	Bond Future	10.99	Put	Buy	582	0.00
R035 On 03/11/2022	Bond Future	10.99	Put	Sell	582	0.00
R035 On 03/11/2022	Bond Future	10.99	Put	Sell	582	0.00
R035 On 03/11/2022	Bond Future	10.99	Put	Buy	582	0.00
R035 On 02/02/2023	Bond Future	10.66	Put	Buy	582	0.00
R035 On 02/02/2023	Bond Future	10.66	Put	Sell	582	0.00
R035 On 02/02/2023	Bond Future	11.06	Put	Sell	582	0.00
R035 On 02/02/2023	Bond Future	11.06	Put	Buy	582	0.00
R2037 Bond Future						
2037 On 05/05/2022	Bond Future			Buy	3	0.00
2037 On 05/05/2022	Bond Future			Sell	3	0.00
2037 On 05/05/2022	Bond Future			Sell	3	0.00
2037 On 05/05/2022	Bond Future			Buy	3	0.00
2037 On 05/05/2022	Bond Future			Buy	3	0.00
2037 On 05/05/2022	Bond Future			Sell	3	0.00
2037 On 05/05/2022	Bond Future			Sell	10	0.00
2037 On 05/05/2022	Bond Future			Buy	10	0.00
2037 On 05/05/2022	Bond Future			Buy	10	0.00
2037 On 05/05/2022	Bond Future			Sell	10	0.00
R2040 Bond Future						
2040 On 05/05/2022	Bond Future			Buy	2	0.00
2040 On 05/05/2022	Bond Future			Sell	2	0.00
2040 On 05/05/2022	Bond Future			Sell	2	0.00
2040 On 05/05/2022	Bond Future			Buy	2	0.00
2040 On 05/05/2022	Bond Future			Buy	2	0.00

2040 On 05/05/2022	Bond Future	Sell	2	0.00
2040 On 05/05/2022	Bond Future	Sell	30	0.00
2040 On 05/05/2022	Bond Future	Buy	30	0.00
2040 On 05/05/2022	Bond Future	Buy	30	0.00
2040 On 05/05/2022	Bond Future	Sell	30	0.00

R2044 Bond Future

2044 On 05/05/2022	Bond Future	Buy	7	0.00
2044 On 05/05/2022	Bond Future	Sell	7	0.00
2044 On 05/05/2022	Bond Future	Buy	7	0.00
2044 On 05/05/2022	Bond Future	Sell	7	0.00
2044 On 05/05/2022	Bond Future	Buy	8	0.00
2044 On 05/05/2022	Bond Future	Sell	8	0.00
2044 On 05/05/2022	Bond Future	Buy	8	0.00
2044 On 05/05/2022	Bond Future	Sell	8	0.00
2044 On 05/05/2022	Bond Future	Buy	9	0.00
2044 On 05/05/2022	Bond Future	Sell	9	0.00
2044 On 05/05/2022	Bond Future	Buy	11	0.00
2044 On 05/05/2022	Bond Future	Sell	11	0.00
2044 On 05/05/2022	Bond Future	Buy	23	0.00
2044 On 05/05/2022	Bond Future	Sell	23	0.00
2044 On 05/05/2022	Bond Future	Buy	23	0.00
2044 On 05/05/2022	Bond Future	Sell	23	0.00
2044 On 05/05/2022	Bond Future	Buy	26	0.00
2044 On 05/05/2022	Bond Future	Sell	26	0.00
2044 On 05/05/2022	Bond Future	Buy	30	0.00
2044 On 05/05/2022	Bond Future	Sell	30	0.00
2044 On 05/05/2022	Bond Future	Buy	115	0.00
2044 On 05/05/2022	Bond Future	Sell	115	0.00
2044 On 05/05/2022	Bond Future	Buy	255	0.00
2044 On 05/05/2022	Bond Future	Sell	255	0.00
2044 On 05/05/2022	Bond Future	Buy	255	0.00
2044 On 05/05/2022	Bond Future	Sell	255	0.00
2044 On 05/05/2022	Bond Future	Buy	267	0.00
2044 On 05/05/2022	Bond Future	Sell	267	0.00
2044 On 05/05/2022	Bond Future	Buy	267	0.00
2044 On 05/05/2022	Bond Future	Sell	267	0.00

R2048 Bond Future

R248 On 05/05/2022	Bond Future	Buy	1	0.00
R248 On 05/05/2022	Bond Future	Sell	1	0.00
R248 On 05/05/2022	Bond Future	Buy	1	0.00
R248 On 05/05/2022	Bond Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 05/05/2022			Sell	6	0.00
R248 On 05/05/2022			Buy	6	0.00
R248 On 05/05/2022			Buy	6	0.00
R248 On 05/05/2022			Sell	6	0.00
R248 On 03/02/2022			Sell	22,665	0.00
R248 On 03/02/2022			Buy	22,665	0.00
R248 On 05/05/2022			Buy	22,665	0.00
R248 On 05/05/2022			Sell	22,665	0.00
R209 Bond Future					
R209 On 05/05/2022			Sell	2	0.00
R209 On 05/05/2022			Buy	2	0.00
R209 On 05/05/2022			Buy	2	0.00
R209 On 05/05/2022			Sell	2	0.00
R210 Bond Future					
R210 On 05/05/2022			Buy	4	0.00
R210 On 05/05/2022			Sell	4	0.00
R210 On 04/08/2022			Buy	12	0.00
R210 On 04/08/2022			Sell	12	0.00
R210 On 05/05/2022			Buy	19	0.00
R210 On 05/05/2022			Sell	19	0.00
R210 On 05/05/2022			Buy	31	0.00
R210 On 05/05/2022			Sell	31	0.00
R210 On 05/05/2022			Buy	34	0.00
R210 On 05/05/2022			Sell	34	0.00
R210 On 04/08/2022			Buy	58	0.00
R210 On 04/08/2022			Sell	58	0.00
R210 On 05/05/2022			Sell	88	0.00
R210 On 05/05/2022			Buy	88	0.00
R210 On 04/08/2022			Buy	93	0.00
R210 On 04/08/2022			Sell	93	0.00
R210 On 04/08/2022			Buy	103	0.00
R210 On 04/08/2022			Sell	103	0.00
R210 On 04/08/2022			Buy	266	0.00
R210 On 04/08/2022			Sell	266	0.00
R213 Bond Future					

R213 On 03/11/2022	Bond Future	9.84	Put	Sell	10	0.00
R213 On 03/11/2022	Bond Future	9.84	Put	Buy	10	0.00
R213 On 03/11/2022	Bond Future	10.19	Put	Buy	10	0.00
R213 On 03/11/2022	Bond Future	10.19	Put	Sell	10	0.00
R213 On 03/11/2022	Bond Future	9.84	Put	Sell	40	0.00
R213 On 03/11/2022	Bond Future	9.84	Put	Buy	40	0.00
R213 On 03/11/2022	Bond Future	10.19	Put	Buy	40	0.00
R213 On 03/11/2022	Bond Future	10.19	Put	Sell	40	0.00
R213 On 03/11/2022	Bond Future	9.84	Put	Sell	41	0.00
R213 On 03/11/2022	Bond Future	9.84	Put	Buy	41	0.00
R213 On 03/11/2022	Bond Future	10.19	Put	Buy	41	0.00
R213 On 03/11/2022	Bond Future	10.19	Put	Sell	41	0.00
R213 On 03/11/2022	Bond Future	9.84	Put	Sell	60	0.00
R213 On 03/11/2022	Bond Future	9.84	Put	Buy	60	0.00
R213 On 03/11/2022	Bond Future	10.19	Put	Buy	60	0.00
R213 On 03/11/2022	Bond Future	10.19	Put	Sell	60	0.00
R213 On 03/11/2022	Bond Future	9.84	Put	Sell	160	0.00
R213 On 03/11/2022	Bond Future	9.84	Put	Buy	160	0.00
R213 On 03/11/2022	Bond Future	10.19	Put	Buy	160	0.00
R213 On 03/11/2022	Bond Future	10.19	Put	Sell	160	0.00
R213 On 03/11/2022	Bond Future	9.84	Put	Sell	165	0.00
R213 On 03/11/2022	Bond Future	9.84	Put	Buy	165	0.00
R213 On 03/11/2022	Bond Future	10.19	Put	Buy	165	0.00
R213 On 03/11/2022	Bond Future	10.19	Put	Sell	165	0.00
R213 On 03/11/2022	Bond Future	9.19	Call	Sell	476	0.00
R213 On 03/11/2022	Bond Future	9.19	Call	Buy	476	0.00
R213 On 02/02/2023	Bond Future	9.16	Call	Sell	476	0.00
R213 On 02/02/2023	Bond Future	9.16	Call	Buy	476	0.00
R213 On 02/02/2023	Bond Future	10.35	Put	Sell	476	0.00
R213 On 02/02/2023	Bond Future	10.35	Put	Buy	476	0.00
R213 On 03/11/2022	Bond Future	9.84	Put	Sell	476	0.00
R213 On 03/11/2022	Bond Future	9.84	Put	Buy	476	0.00
R213 On 03/11/2022	Bond Future	9.84	Put	Buy	476	0.00
R213 On 03/11/2022	Bond Future	9.84	Put	Sell	476	0.00
R213 On 03/11/2022	Bond Future	10.19	Put	Buy	476	0.00
R213 On 03/11/2022	Bond Future	10.19	Put	Sell	476	0.00
R213 On 03/11/2022	Bond Future	10.19	Put	Sell	476	0.00
R213 On 03/11/2022	Bond Future	10.19	Put	Buy	476	0.00
R213 On 02/02/2023	Bond Future	10.01	Put	Buy	476	0.00
R213 On 02/02/2023	Bond Future	10.01	Put	Sell	476	0.00

R214 Bond Future

R214 On 05/05/2022	Bond Future			Sell	11	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 05/05/2022	Bond Future		Buy	11	0.00
R214 On 05/05/2022	Bond Future		Buy	11	0.00
R214 On 05/05/2022	Bond Future		Sell	11	0.00
Grand Total for Daily Detailed Turnover:				68,248	0.00