



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 : 24/05/2022

TO DATE : 24/05/2022

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

I2029 Bond Future

2029 On 04/08/2022	Bond Future		Sell	39	0.00
2029 On 04/08/2022	Bond Future		Buy	39	0.00
2029 On 04/08/2022	Bond Future		Sell	39	0.00
2029 On 04/08/2022	Bond Future		Buy	39	0.00

R186 Bond Future

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	10	0.00
R186 On 04/08/2022	Bond Future		Sell	10	0.00
R186 On 04/08/2022	Bond Future		Buy	52	0.00
R186 On 04/08/2022	Bond Future		Sell	52	0.00
R186 On 04/08/2022	Bond Future		Sell	62	0.00

R186 On 04/08/2022	Bond Future	Buy	62	0.00
R186 On 04/08/2022	Bond Future	Sell	62	0.00
R186 On 04/08/2022	Bond Future	Buy	62	0.00
R186 On 04/08/2022	Bond Future	Buy	70	0.00
R186 On 04/08/2022	Bond Future	Sell	70	0.00
R186 On 04/08/2022	Bond Future	Sell	70	0.00
R186 On 04/08/2022	Bond Future	Buy	70	0.00
R186 On 04/08/2022	Bond Future	Buy	167	0.00
R186 On 04/08/2022	Bond Future	Sell	167	0.00
R186 On 04/08/2022	Bond Future	Buy	243	0.00
R186 On 04/08/2022	Bond Future	Sell	243	0.00
R186 On 04/08/2022	Bond Future	Buy	1,183	0.00
R186 On 04/08/2022	Bond Future	Sell	1,183	0.00
R186 On 04/08/2022	Bond Future	Sell	1,659	0.00
R186 On 04/08/2022	Bond Future	Buy	1,659	0.00

R2030 Bond Future

2030 On 03/11/2022	Bond Future	Buy	5	0.00
2030 On 03/11/2022	Bond Future	Sell	5	0.00
2030 On 03/11/2022	Bond Future	Sell	5	0.00
2030 On 03/11/2022	Bond Future	Buy	5	0.00
2030 On 03/11/2022	Bond Future	Sell	35	0.00
2030 On 03/11/2022	Bond Future	Buy	35	0.00
2030 On 03/11/2022	Bond Future	Buy	35	0.00
2030 On 03/11/2022	Bond Future	Sell	35	0.00
2030 On 04/08/2022	Bond Future	Buy	41	0.00
2030 On 04/08/2022	Bond Future	Sell	41	0.00
2030 On 04/08/2022	Bond Future	Sell	41	0.00
2030 On 04/08/2022	Bond Future	Buy	41	0.00
2030 On 04/08/2022	Bond Future	Sell	44	0.00
2030 On 04/08/2022	Bond Future	Buy	44	0.00
2030 On 04/08/2022	Bond Future	Sell	280	0.00
2030 On 04/08/2022	Bond Future	Buy	280	0.00
2030 On 04/08/2022	Bond Future	Sell	280	0.00
2030 On 04/08/2022	Bond Future	Buy	280	0.00
2030 On 04/08/2022	Bond Future	Sell	355	0.00
2030 On 04/08/2022	Bond Future	Buy	355	0.00
2030 On 04/08/2022	Bond Future	Buy	355	0.00
2030 On 04/08/2022	Bond Future	Sell	355	0.00
2030 On 04/08/2022	Bond Future	Sell	2,000	0.00
2030 On 04/08/2022	Bond Future	Buy	2,000	0.00
2030 On 04/08/2022	Bond Future	Sell	2,044	0.00
2030 On 04/08/2022	Bond Future	Buy	2,044	0.00

R2032 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 04/08/2022	Bond Future		Buy	172	0.00
2032 On 04/08/2022	Bond Future		Sell	172	0.00
2032 On 03/11/2022	Bond Future		Sell	598	0.00
2032 On 03/11/2022	Bond Future		Buy	598	0.00
2032 On 03/11/2022	Bond Future		Buy	598	0.00
2032 On 03/11/2022	Bond Future		Sell	598	0.00
R2035 Bond Future					
R035 On 04/08/2022	Bond Future		Sell	474	0.00
R035 On 04/08/2022	Bond Future		Buy	474	0.00
R035 On 04/08/2022	Bond Future		Buy	474	0.00
R035 On 04/08/2022	Bond Future		Sell	474	0.00
R2037 Bond Future					
2037 On 04/08/2022	Bond Future		Sell	304	0.00
2037 On 04/08/2022	Bond Future		Buy	304	0.00
2037 On 04/08/2022	Bond Future		Buy	304	0.00
2037 On 04/08/2022	Bond Future		Sell	304	0.00
R2040 Bond Future					
2040 On 04/08/2022	Bond Future		Sell	197	0.00
2040 On 04/08/2022	Bond Future		Buy	197	0.00
2040 On 04/08/2022	Bond Future		Buy	197	0.00
2040 On 04/08/2022	Bond Future		Sell	197	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	40	0.00
2044 On 04/08/2022	Bond Future		Buy	40	0.00
2044 On 04/08/2022	Bond Future		Buy	40	0.00
2044 On 04/08/2022	Bond Future		Sell	40	0.00
R209 Bond Future					
R209 On 04/08/2022	Bond Future		Sell	69	0.00
R209 On 04/08/2022	Bond Future		Buy	69	0.00
R209 On 04/08/2022	Bond Future		Sell	69	0.00
R209 On 04/08/2022	Bond Future		Buy	69	0.00

Grand Total for Daily Detailed Turnover:

12,717

0.00