



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 : 19/09/2022

TO DATE : 19/09/2022

Contract

Strike

C/P

Buy/Sell

No. of Contracts

All Bond Index

ALBI On 03/11/2022	Index Future		Sell	118	0.00
ALBI On 03/11/2022	Index Future		Buy	118	0.00
ALBI On 03/11/2022	Index Future		Sell	118	0.00
ALBI On 03/11/2022	Index Future		Buy	118	0.00

R186 Bond Future

R186 On 03/11/2022	Bond Future		Sell	4	0.00
R186 On 03/11/2022	Bond Future		Buy	4	0.00
R186 On 03/11/2022	Bond Future		Buy	11	0.00
R186 On 03/11/2022	Bond Future		Sell	11	0.00
R186 On 03/11/2022	Bond Future		Buy	29	0.00
R186 On 03/11/2022	Bond Future		Sell	29	0.00
R186 On 03/11/2022	Bond Future		Buy	96	0.00

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R186 On 03/11/2022	Bond Future	Sell	96	0.00
R186 On 03/11/2022	Bond Future	Buy	125	0.00
R186 On 03/11/2022	Bond Future	Sell	125	0.00
R2030 Bond Future				
2030 On 03/11/2022	Bond Future	Buy	16	0.00
2030 On 03/11/2022	Bond Future	Sell	16	0.00
2030 On 03/11/2022	Bond Future	Buy	76	0.00
2030 On 03/11/2022	Bond Future	Sell	76	0.00
2030 On 03/11/2022	Bond Future	Buy	196	0.00
2030 On 03/11/2022	Bond Future	Sell	196	0.00
2030 On 03/11/2022	Bond Future	Buy	1,538	0.00
2030 On 03/11/2022	Bond Future	Sell	1,538	0.00
2030 On 03/11/2022	Bond Future	Sell	1,826	0.00
2030 On 03/11/2022	Bond Future	Buy	1,826	0.00
R2037 Bond Future				
2037 On 02/02/2023	Bond Future	Sell	2,080	0.00
2037 On 02/02/2023	Bond Future	Buy	2,080	0.00
2037 On 02/02/2023	Bond Future	Buy	2,080	0.00
2037 On 02/02/2023	Bond Future	Sell	2,080	0.00
R2040 Bond Future				
2040 On 02/02/2023	Bond Future	Sell	1,020	0.00
2040 On 02/02/2023	Bond Future	Buy	1,020	0.00
2040 On 02/02/2023	Bond Future	Buy	1,020	0.00
2040 On 02/02/2023	Bond Future	Sell	1,020	0.00
R2044 Bond Future				
2044 On 02/02/2023	Bond Future	Buy	2,100	0.00
2044 On 02/02/2023	Bond Future	Sell	2,100	0.00
2044 On 02/02/2023	Bond Future	Buy	2,100	0.00
2044 On 02/02/2023	Bond Future	Sell	2,100	0.00
R2048 Bond Future				
R248 On 03/11/2022	Bond Future	Buy	50	0.00
R248 On 03/11/2022	Bond Future	Sell	50	0.00
R248 On 03/11/2022	Bond Future	Buy	65	0.00
R248 On 03/11/2022	Bond Future	Sell	65	0.00
R248 On 03/11/2022	Bond Future	Buy	90	0.00
R248 On 03/11/2022	Bond Future	Sell	90	0.00
R248 On 03/11/2022	Bond Future	Buy	317	0.00
R248 On 03/11/2022	Bond Future	Sell	317	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 03/11/2022	Bond Future		Buy	585	0.00
R248 On 03/11/2022	Bond Future		Sell	585	0.00
R248 On 03/11/2022	Bond Future		Buy	1,100	0.00
R248 On 03/11/2022	Bond Future		Sell	1,100	0.00
R248 On 03/11/2022	Bond Future		Buy	1,200	0.00
R248 On 03/11/2022	Bond Future		Sell	1,200	0.00
R248 On 03/11/2022	Bond Future		Sell	4,247	0.00
R248 On 03/11/2022	Bond Future		Buy	4,247	0.00
Grand Total for Daily Detailed Turnover:				22,207	0.00