



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 : 28/09/2022

TO DATE : 28/09/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 03/11/2022	Bond Future		Sell	41	0.00
2038 On 03/11/2022	Bond Future		Buy	41	0.00
R186 Bond Future					
R186 On 03/11/2022	Bond Future		Buy	150	0.00
R186 On 03/11/2022	Bond Future		Sell	150	0.00
R186 On 03/11/2022	Bond Future		Sell	250	0.00
R186 On 03/11/2022	Bond Future		Buy	250	0.00
R2023 Bond Future					
R023 On 03/11/2022	Bond Future		Buy	3,324	0.00
R023 On 03/11/2022	Bond Future		Sell	3,324	0.00

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R2030 Bond Future

2030 On 03/11/2022	Bond Future	Sell	90	0.00
2030 On 03/11/2022	Bond Future	Buy	90	0.00
2030 On 03/11/2022	Bond Future	Sell	90	0.00
2030 On 03/11/2022	Bond Future	Buy	90	0.00
2030 On 03/11/2022	Bond Future	Buy	166	0.00
2030 On 03/11/2022	Bond Future	Sell	166	0.00
2030 On 03/11/2022	Bond Future	Buy	166	0.00
2030 On 03/11/2022	Bond Future	Sell	166	0.00

R2032 Bond Future

2032 On 03/11/2022	Bond Future	Buy	59	0.00
2032 On 03/11/2022	Bond Future	Sell	59	0.00
2032 On 03/11/2022	Bond Future	Buy	59	0.00
2032 On 03/11/2022	Bond Future	Sell	59	0.00

R2035 Bond Future

R035 On 03/11/2022	Bond Future	Buy	2	0.00
R035 On 03/11/2022	Bond Future	Sell	2	0.00
R035 On 03/11/2022	Bond Future	Buy	10	0.00
R035 On 03/11/2022	Bond Future	Sell	10	0.00
R035 On 03/11/2022	Bond Future	Buy	46	0.00
R035 On 03/11/2022	Bond Future	Sell	46	0.00
R035 On 03/11/2022	Bond Future	Buy	62	0.00
R035 On 03/11/2022	Bond Future	Sell	62	0.00
R035 On 03/11/2022	Bond Future	Buy	88	0.00
R035 On 03/11/2022	Bond Future	Sell	88	0.00
R035 On 03/11/2022	Bond Future	Buy	157	0.00
R035 On 03/11/2022	Bond Future	Sell	157	0.00
R035 On 03/11/2022	Bond Future	Buy	964	0.00
R035 On 03/11/2022	Bond Future	Sell	964	0.00
R035 On 03/11/2022	Bond Future	Buy	1,945	0.00
R035 On 03/11/2022	Bond Future	Sell	1,945	0.00
R035 On 03/11/2022	Bond Future	Buy	3,117	0.00
R035 On 03/11/2022	Bond Future	Sell	3,117	0.00

R2037 Bond Future

2037 On 03/11/2022	Bond Future	Sell	141	0.00
2037 On 03/11/2022	Bond Future	Buy	141	0.00
2037 On 03/11/2022	Bond Future	Sell	141	0.00
2037 On 03/11/2022	Bond Future	Buy	141	0.00
2037 On 03/11/2022	Bond Future	Buy	141	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 03/11/2022 Bond Future			Sell	141	0.00
R2040 Bond Future					
2040 On 03/11/2022 Bond Future			Sell	124	0.00
2040 On 03/11/2022 Bond Future			Buy	124	0.00
2040 On 03/11/2022 Bond Future			Buy	124	0.00
2040 On 03/11/2022 Bond Future			Sell	124	0.00
2040 On 03/11/2022 Bond Future			Buy	124	0.00
2040 On 03/11/2022 Bond Future			Sell	124	0.00
2040 On 03/11/2022 Bond Future	10.60	Call	Sell	133	0.00
2040 On 03/11/2022 Bond Future	10.60	Call	Buy	133	0.00
2040 On 03/11/2022 Bond Future	11.30	Call	Sell	133	0.00
2040 On 03/11/2022 Bond Future	11.30	Call	Buy	133	0.00
R2044 Bond Future					
2044 On 03/11/2022 Bond Future			Sell	103	0.00
2044 On 03/11/2022 Bond Future			Buy	103	0.00
2044 On 03/11/2022 Bond Future			Sell	103	0.00
2044 On 03/11/2022 Bond Future			Buy	103	0.00
2044 On 03/11/2022 Bond Future			Buy	103	0.00
2044 On 03/11/2022 Bond Future			Sell	103	0.00
2044 On 03/11/2022 Bond Future	10.60	Call	Sell	253	0.00
2044 On 03/11/2022 Bond Future	10.60	Call	Buy	253	0.00
2044 On 03/11/2022 Bond Future	11.30	Call	Sell	253	0.00
2044 On 03/11/2022 Bond Future	11.30	Call	Buy	253	0.00
R2048 Bond Future					
R248 On 03/11/2022 Bond Future			Sell	1	0.00
R248 On 03/11/2022 Bond Future			Buy	1	0.00
R248 On 03/11/2022 Bond Future			Buy	1	0.00
R248 On 03/11/2022 Bond Future			Sell	1	0.00
R248 On 02/02/2023 Bond Future	11.00	Call	Buy	7	0.00
R248 On 02/02/2023 Bond Future	11.00	Call	Sell	7	0.00
R248 On 02/02/2023 Bond Future	11.70	Call	Sell	7	0.00
R248 On 02/02/2023 Bond Future	11.70	Call	Buy	7	0.00
R248 On 02/02/2023 Bond Future	10.40	Call	Sell	7	0.00
R248 On 02/02/2023 Bond Future	10.40	Call	Buy	7	0.00
R248 On 02/02/2023 Bond Future	11.10	Call	Buy	7	0.00

R248 On 02/02/2023	Bond Future	11.10	Call	Sell	7	0.00
R248 On 03/11/2022	Bond Future			Buy	10	0.00
R248 On 03/11/2022	Bond Future			Sell	10	0.00
R248 On 03/11/2022	Bond Future			Buy	23	0.00
R248 On 03/11/2022	Bond Future			Sell	23	0.00
R248 On 03/11/2022	Bond Future			Buy	28	0.00
R248 On 03/11/2022	Bond Future			Sell	28	0.00
R248 On 02/02/2023	Bond Future	11.00	Call	Buy	32	0.00
R248 On 02/02/2023	Bond Future	11.00	Call	Sell	32	0.00
R248 On 02/02/2023	Bond Future	11.70	Call	Sell	32	0.00
R248 On 02/02/2023	Bond Future	11.70	Call	Buy	32	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Buy	32	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Sell	32	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Sell	32	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Buy	32	0.00
R248 On 02/02/2023	Bond Future	11.70	Call	Sell	46	0.00
R248 On 02/02/2023	Bond Future	11.70	Call	Buy	46	0.00
R248 On 02/02/2023	Bond Future	11.00	Call	Buy	46	0.00
R248 On 02/02/2023	Bond Future	11.00	Call	Sell	46	0.00
R248 On 03/11/2022	Bond Future			Sell	61	0.00
R248 On 03/11/2022	Bond Future			Buy	61	0.00
R248 On 03/11/2022	Bond Future			Sell	73	0.00
R248 On 03/11/2022	Bond Future			Buy	73	0.00
R248 On 03/11/2022	Bond Future			Buy	73	0.00
R248 On 03/11/2022	Bond Future			Sell	73	0.00
R248 On 03/11/2022	Bond Future			Buy	73	0.00
R248 On 03/11/2022	Bond Future			Sell	73	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Sell	76	0.00
R248 On 03/11/2022	Bond Future	10.60	Call	Buy	76	0.00
R248 On 02/02/2023	Bond Future	11.00	Call	Buy	76	0.00
R248 On 02/02/2023	Bond Future	11.00	Call	Sell	76	0.00
R248 On 02/02/2023	Bond Future	11.70	Call	Sell	76	0.00
R248 On 02/02/2023	Bond Future	11.70	Call	Buy	76	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Buy	76	0.00
R248 On 03/11/2022	Bond Future	11.30	Call	Sell	76	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Sell	76	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Buy	76	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Buy	76	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Sell	76	0.00
R248 On 02/02/2023	Bond Future	11.70	Call	Sell	103	0.00
R248 On 02/02/2023	Bond Future	11.70	Call	Buy	103	0.00
R248 On 02/02/2023	Bond Future	11.00	Call	Buy	103	0.00
R248 On 02/02/2023	Bond Future	11.00	Call	Sell	103	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R248 On 02/02/2023	Bond Future	11.70	Call	Sell	120	0.00
R248 On 02/02/2023	Bond Future	11.70	Call	Buy	120	0.00
R248 On 02/02/2023	Bond Future	11.00	Call	Buy	120	0.00
R248 On 02/02/2023	Bond Future	11.00	Call	Sell	120	0.00
R248 On 02/02/2023	Bond Future	11.70	Call	Sell	343	0.00
R248 On 02/02/2023	Bond Future	11.70	Call	Buy	343	0.00
R248 On 02/02/2023	Bond Future	11.00	Call	Buy	343	0.00
R248 On 02/02/2023	Bond Future	11.00	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	11.10	Call	Sell	343	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Sell	343	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Buy	343	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Buy	427	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Sell	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	11.70	Call	Sell	1,815	0.00
R248 On 02/02/2023	Bond Future	11.70	Call	Buy	1,815	0.00
R248 On 02/02/2023	Bond Future	11.00	Call	Buy	1,815	0.00
R248 On 02/02/2023	Bond Future	11.00	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	11.10	Call	Sell	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	10.40	Call	Buy	1,815	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Buy	2,273	0.00
R248 On 02/02/2023	Bond Future	11.10	Call	Sell	2,273	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Sell	2,273	0.00
R248 On 02/02/2023	Bond Future	10.40	Call	Buy	2,273	0.00
R248 On 02/02/2023	Bond Future	11.70	Call	Buy	2,542	0.00
R248 On 02/02/2023	Bond Future	11.70	Call	Sell	2,542	0.00
R248 On 02/02/2023	Bond Future	11.00	Call	Buy	2,542	0.00
R248 On 02/02/2023	Bond Future	11.00	Call	Sell	2,542	0.00
R209 Bond Future						
R209 On 03/11/2022	Bond Future			Sell	64	0.00
R209 On 03/11/2022	Bond Future			Buy	64	0.00
R209 On 03/11/2022	Bond Future			Buy	64	0.00
R209 On 03/11/2022	Bond Future			Sell	64	0.00
R209 On 03/11/2022	Bond Future			Buy	64	0.00

R209 On 03/11/2022	Bond Future	Sell	64	0.00
R214 Bond Future				
R214 On 03/11/2022	Bond Future	Sell	64	0.00
R214 On 03/11/2022	Bond Future	Buy	64	0.00
R214 On 03/11/2022	Bond Future	Buy	64	0.00
R214 On 03/11/2022	Bond Future	Sell	64	0.00
R214 On 03/11/2022	Bond Future	Buy	64	0.00
R214 On 03/11/2022	Bond Future	Sell	64	0.00
Grand Total for Daily Detailed Turnover:			33,655	0.00