



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 : 07/11/2022

TO DATE : 07/11/2022

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

New Inflation Linked Index

IGOV On 02/02/2023	Index Future		Sell	4	0.00
IGOV On 02/02/2023	Index Future		Buy	4	0.00
IGOV On 02/02/2023	Index Future		Sell	4	0.00
IGOV On 02/02/2023	Index Future		Buy	4	0.00

R186 Bond Future

R186 On 02/02/2023	Bond Future		Buy	17	0.00
R186 On 02/02/2023	Bond Future		Sell	17	0.00
R186 On 02/02/2023	Bond Future		Buy	24	0.00
R186 On 02/02/2023	Bond Future		Sell	24	0.00
R186 On 02/02/2023	Bond Future		Buy	26	0.00
R186 On 02/02/2023	Bond Future		Sell	26	0.00
R186 On 02/02/2023	Bond Future		Sell	30	0.00

R186 On 02/02/2023	Bond Future	Buy	30	0.00
R186 On 02/02/2023	Bond Future	Buy	79	0.00
R186 On 02/02/2023	Bond Future	Sell	79	0.00
R186 On 02/02/2023	Bond Future	Sell	125	0.00
R186 On 02/02/2023	Bond Future	Buy	125	0.00
R186 On 02/02/2023	Bond Future	Sell	125	0.00
R186 On 02/02/2023	Bond Future	Buy	125	0.00
R186 On 02/02/2023	Bond Future	Sell	250	0.00
R186 On 02/02/2023	Bond Future	Buy	250	0.00
R186 On 02/02/2023	Bond Future	Buy	381	0.00
R186 On 02/02/2023	Bond Future	Sell	381	0.00
R186 On 02/02/2023	Bond Future	Buy	527	0.00
R186 On 02/02/2023	Bond Future	Sell	527	0.00

R2030 Bond Future

2030 On 02/02/2023	Bond Future	Buy	7	0.00
2030 On 02/02/2023	Bond Future	Sell	7	0.00
2030 On 02/02/2023	Bond Future	Buy	20	0.00
2030 On 02/02/2023	Bond Future	Sell	20	0.00
2030 On 02/02/2023	Bond Future	Sell	22	0.00
2030 On 02/02/2023	Bond Future	Buy	22	0.00
2030 On 02/02/2023	Bond Future	Buy	27	0.00
2030 On 02/02/2023	Bond Future	Sell	27	0.00
2030 On 02/02/2023	Bond Future	Sell	42	0.00
2030 On 02/02/2023	Bond Future	Buy	42	0.00
2030 On 02/02/2023	Bond Future	Sell	42	0.00
2030 On 02/02/2023	Bond Future	Buy	42	0.00

R2032 Bond Future

2032 On 02/02/2023	Bond Future	Buy	7	0.00
2032 On 02/02/2023	Bond Future	Sell	7	0.00
2032 On 02/02/2023	Bond Future	Buy	17	0.00
2032 On 02/02/2023	Bond Future	Sell	17	0.00
2032 On 02/02/2023	Bond Future	Buy	24	0.00
2032 On 02/02/2023	Bond Future	Sell	24	0.00
2032 On 04/05/2023	Bond Future	Sell	207	0.00
2032 On 04/05/2023	Bond Future	Buy	207	0.00
2032 On 04/05/2023	Bond Future	Sell	207	0.00
2032 On 04/05/2023	Bond Future	Buy	207	0.00

R2035 Bond Future

R035 On 02/02/2023	Bond Future	Buy	4	0.00
R035 On 02/02/2023	Bond Future	Sell	4	0.00
R035 On 02/02/2023	Bond Future	Buy	6	0.00
R035 On 02/02/2023	Bond Future	Sell	6	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/02/2023			Sell	10	0.00
R035 On 02/02/2023			Buy	10	0.00
R035 On 02/02/2023			Sell	16	0.00
R035 On 02/02/2023			Buy	16	0.00
R035 On 02/02/2023			Sell	22	0.00
R035 On 02/02/2023			Buy	22	0.00
R035 On 02/02/2023			Sell	73	0.00
R035 On 02/02/2023			Buy	73	0.00
R035 On 02/02/2023			Sell	197	0.00
R035 On 02/02/2023			Buy	197	0.00
R035 On 02/02/2023			Buy	197	0.00
R035 On 02/02/2023			Sell	197	0.00
R035 On 02/02/2023			Sell	1,845	0.00
R035 On 02/02/2023			Buy	1,845	0.00
R035 On 02/02/2023			Buy	1,940	0.00
R035 On 02/02/2023			Sell	1,940	0.00
R2037 Bond Future					
2037 On 02/02/2023			Sell	6	0.00
2037 On 02/02/2023			Buy	6	0.00
2037 On 02/02/2023			Sell	112	0.00
2037 On 02/02/2023			Buy	112	0.00
2037 On 02/02/2023			Sell	112	0.00
2037 On 02/02/2023			Buy	112	0.00
R2040 Bond Future					
2040 On 02/02/2023			Buy	99	0.00
2040 On 02/02/2023			Sell	99	0.00
2040 On 02/02/2023			Sell	99	0.00
2040 On 02/02/2023			Buy	99	0.00
R2044 Bond Future					
2044 On 02/02/2023			Buy	3	0.00
2044 On 02/02/2023			Sell	3	0.00
2044 On 02/02/2023			Buy	14	0.00
2044 On 02/02/2023			Sell	14	0.00
2044 On 02/02/2023			Buy	14	0.00
2044 On 02/02/2023			Sell	14	0.00
2044 On 02/02/2023			Sell	32	0.00
2044 On 02/02/2023			Buy	32	0.00

2044 On 02/02/2023	Bond Future		Sell	32	0.00
2044 On 02/02/2023	Bond Future		Buy	32	0.00
2044 On 02/02/2023	Bond Future		Buy	611	0.00
2044 On 02/02/2023	Bond Future		Sell	611	0.00

R2048 Bond Future

R248 On 02/02/2023	Bond Future		Buy	2	0.00
R248 On 02/02/2023	Bond Future		Sell	2	0.00
R248 On 02/02/2023	Bond Future		Buy	2	0.00
R248 On 02/02/2023	Bond Future		Sell	2	0.00
R248 On 02/02/2023	Bond Future		Buy	6	0.00
R248 On 02/02/2023	Bond Future		Sell	6	0.00
R248 On 02/02/2023	Bond Future		Buy	27	0.00
R248 On 02/02/2023	Bond Future		Sell	27	0.00
R248 On 02/02/2023	Bond Future		Sell	33	0.00
R248 On 02/02/2023	Bond Future		Buy	33	0.00

R209 Bond Future

R209 On 02/02/2023	Bond Future		Buy	3	0.00	
R209 On 02/02/2023	Bond Future		Sell	3	0.00	
R209 On 02/02/2023	Bond Future		Sell	4	0.00	
R209 On 02/02/2023	Bond Future		Buy	4	0.00	
R209 On 02/02/2023	Bond Future		Buy	38	0.00	
R209 On 02/02/2023	Bond Future		Sell	38	0.00	
R209 On 02/02/2023	Bond Future		Sell	38	0.00	
R209 On 02/02/2023	Bond Future		Buy	38	0.00	
R209 On 02/02/2023	Bond Future		Sell	41	0.00	
R209 On 02/02/2023	Bond Future		Buy	41	0.00	
R209 On 02/02/2023	Bond Future		Sell	52	0.00	
R209 On 02/02/2023	Bond Future		Buy	52	0.00	
R209 On 02/02/2023	Bond Future		Sell	52	0.00	
R209 On 02/02/2023	Bond Future		Buy	52	0.00	
R209 On 02/02/2023	Bond Future		Sell	146	0.00	
R209 On 02/02/2023	Bond Future		Buy	146	0.00	
R209 On 04/05/2023	Bond Future		Buy	450	0.00	
R209 On 04/05/2023	Bond Future		Sell	450	0.00	
R209 On 04/05/2023	Bond Future	11.00	Put	Buy	500	0.00
R209 On 04/05/2023	Bond Future	11.00	Put	Sell	500	0.00
R209 On 04/05/2023	Bond Future		Buy	900	0.00	
R209 On 04/05/2023	Bond Future		Sell	900	0.00	
R209 On 04/05/2023	Bond Future	10.00	Call	Sell	1,000	0.00
R209 On 04/05/2023	Bond Future	10.00	Call	Buy	1,000	0.00
R209 On 04/05/2023	Bond Future	11.00	Put	Buy	1,000	0.00
R209 On 04/05/2023	Bond Future	11.00	Put	Sell	1,000	0.00
R209 On 04/05/2023	Bond Future		Sell	1,350	0.00	

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/05/2023			Buy	1,350	0.00
R209 On 04/05/2023			Buy	1,350	0.00
R209 On 04/05/2023			Sell	1,350	0.00
R209 On 04/05/2023	11.00	Put	Sell	1,500	0.00
R209 On 04/05/2023	11.00	Put	Buy	1,500	0.00
R209 On 04/05/2023	11.00	Put	Buy	1,500	0.00
R209 On 04/05/2023	11.00	Put	Sell	1,500	0.00
R209 On 04/05/2023	10.00	Call	Sell	2,000	0.00
R209 On 04/05/2023	10.00	Call	Buy	2,000	0.00
R209 On 04/05/2023	10.00	Call	Buy	3,000	0.00
R209 On 04/05/2023	10.00	Call	Sell	3,000	0.00
R209 On 04/05/2023	10.00	Call	Buy	3,000	0.00
R209 On 04/05/2023	10.00	Call	Sell	3,000	0.00
R213 Bond Future					
R213 On 02/02/2023			Sell	12	0.00
R213 On 02/02/2023			Buy	12	0.00
R214 Bond Future					
R214 On 02/02/2023			Buy	36	0.00
R214 On 02/02/2023			Sell	36	0.00
R214 On 02/02/2023			Sell	36	0.00
R214 On 02/02/2023			Buy	36	0.00
R214 On 02/02/2023			Buy	36	0.00
R214 On 02/02/2023			Sell	36	0.00
Grand Total for Daily Detailed Turnover:				25,772	0.00