



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 : 21/11/2022

TO DATE : 21/11/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2046 Bond Future					
2046 On 02/02/2023	Bond Future		Buy	470	0.00
2046 On 02/02/2023	Bond Future		Sell	470	0.00
R2030 Bond Future					
2030 On 02/02/2023	Bond Future		Buy	19	0.00
2030 On 02/02/2023	Bond Future		Sell	19	0.00
2030 On 02/02/2023	Bond Future		Buy	26	0.00
2030 On 02/02/2023	Bond Future		Sell	26	0.00
2030 On 02/02/2023	Bond Future		Buy	89	0.00
2030 On 02/02/2023	Bond Future		Sell	89	0.00
2030 On 02/02/2023	Bond Future		Buy	148	0.00
2030 On 02/02/2023	Bond Future		Sell	148	0.00
2030 On 02/02/2023	Bond Future		Buy	217	0.00

-

-
λ

2030 On 02/02/2023	Bond Future	Sell	217	0.00
2030 On 02/02/2023	Bond Future	Buy	2,259	0.00
2030 On 02/02/2023	Bond Future	Sell	2,259	0.00
2030 On 02/02/2023	Bond Future	Buy	4,777	0.00
2030 On 02/02/2023	Bond Future	Sell	4,777	0.00
2030 On 02/02/2023	Bond Future	Sell	7,535	0.00
2030 On 02/02/2023	Bond Future	Buy	7,535	0.00

R2032 Bond Future

2032 On 02/02/2023	Bond Future	Sell	10	0.00
2032 On 02/02/2023	Bond Future	Buy	10	0.00
2032 On 02/02/2023	Bond Future	Sell	10	0.00
2032 On 02/02/2023	Bond Future	Buy	10	0.00
2032 On 02/02/2023	Bond Future	Sell	25	0.00
2032 On 02/02/2023	Bond Future	Buy	25	0.00
2032 On 02/02/2023	Bond Future	Sell	25	0.00
2032 On 02/02/2023	Bond Future	Buy	25	0.00
2032 On 02/02/2023	Bond Future	Sell	30	0.00
2032 On 02/02/2023	Bond Future	Buy	30	0.00
2032 On 02/02/2023	Bond Future	Sell	44	0.00
2032 On 02/02/2023	Bond Future	Buy	44	0.00
2032 On 02/02/2023	Bond Future	Sell	87	0.00
2032 On 02/02/2023	Bond Future	Buy	87	0.00
2032 On 02/02/2023	Bond Future	Sell	89	0.00
2032 On 02/02/2023	Bond Future	Buy	89	0.00
2032 On 02/02/2023	Bond Future	Sell	237	0.00
2032 On 02/02/2023	Bond Future	Buy	237	0.00
2032 On 02/02/2023	Bond Future	Sell	259	0.00
2032 On 02/02/2023	Bond Future	Buy	259	0.00
2032 On 02/02/2023	Bond Future	Sell	1,780	0.00
2032 On 02/02/2023	Bond Future	Buy	1,780	0.00
2032 On 02/02/2023	Bond Future	Buy	2,596	0.00
2032 On 02/02/2023	Bond Future	Sell	2,596	0.00

R2037 Bond Future

2037 On 02/02/2023	Bond Future	Buy	2	0.00
2037 On 02/02/2023	Bond Future	Sell	2	0.00
2037 On 02/02/2023	Bond Future	Sell	2	0.00
2037 On 02/02/2023	Bond Future	Buy	2	0.00
2037 On 02/02/2023	Bond Future	Sell	2	0.00
2037 On 02/02/2023	Bond Future	Buy	2	0.00
2037 On 02/02/2023	Bond Future	Sell	46	0.00
2037 On 02/02/2023	Bond Future	Buy	46	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 02/02/2023			Buy	48	0.00
2037 On 02/02/2023			Sell	48	0.00
2037 On 02/02/2023			Sell	48	0.00
2037 On 02/02/2023			Buy	48	0.00
R2040 Bond Future					
2040 On 02/02/2023			Sell	4	0.00
2040 On 02/02/2023			Buy	4	0.00
2040 On 02/02/2023			Buy	4	0.00
2040 On 02/02/2023			Sell	4	0.00
2040 On 02/02/2023			Buy	21	0.00
2040 On 02/02/2023			Sell	21	0.00
2040 On 02/02/2023			Sell	21	0.00
2040 On 02/02/2023			Buy	21	0.00
2040 On 02/02/2023			Sell	88	0.00
2040 On 02/02/2023			Buy	88	0.00
2040 On 02/02/2023			Buy	88	0.00
2040 On 02/02/2023			Sell	88	0.00
R2044 Bond Future					
2044 On 02/02/2023			Sell	6	0.00
2044 On 02/02/2023			Buy	6	0.00
2044 On 02/02/2023			Sell	6	0.00
2044 On 02/02/2023			Buy	6	0.00
2044 On 02/02/2023			Buy	53	0.00
2044 On 02/02/2023			Sell	53	0.00
2044 On 02/02/2023			Buy	53	0.00
2044 On 02/02/2023			Sell	53	0.00
2044 On 02/02/2023			Buy	165	0.00
2044 On 02/02/2023			Sell	165	0.00
2044 On 02/02/2023			Sell	165	0.00
2044 On 02/02/2023			Buy	165	0.00
R213 Bond Future					
R213 On 02/02/2023			Buy	22	0.00
R213 On 02/02/2023			Sell	22	0.00
Grand Total for Daily Detailed Turnover:				21,576	0.00