



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 : 06/01/2023

TO DATE : 06/01/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts
I2033 Bond Future				
2033 On 02/02/2023			Buy	78
2033 On 02/02/2023			Sell	78
2033 On 02/02/2023			Buy	78
2033 On 02/02/2023			Sell	78
I2038 Bond Future				
2038 On 02/02/2023			Buy	38
2038 On 02/02/2023			Sell	38
2038 On 02/02/2023			Buy	38
2038 On 02/02/2023			Sell	38
2038 On 02/02/2023			Buy	390
2038 On 02/02/2023			Sell	390

I2050 Bond Future

2050 On 02/02/2023	Bond Future	Sell	49	0.00
2050 On 02/02/2023	Bond Future	Buy	49	0.00

R2032 Bond Future

2032 On 02/02/2023	Bond Future	Sell	3	0.00
2032 On 02/02/2023	Bond Future	Buy	3	0.00

R2037 Bond Future

2037 On 02/02/2023	Bond Future	Buy	29	0.00
2037 On 02/02/2023	Bond Future	Sell	29	0.00
2037 On 02/02/2023	Bond Future	Buy	1,702	0.00
2037 On 02/02/2023	Bond Future	Sell	1,702	0.00
2037 On 02/02/2023	Bond Future	Buy	1,731	0.00
2037 On 02/02/2023	Bond Future	Sell	1,731	0.00

R2044 Bond Future

2044 On 02/02/2023	Bond Future	Buy	98	0.00
2044 On 02/02/2023	Bond Future	Sell	98	0.00
2044 On 02/02/2023	Bond Future	Buy	389	0.00
2044 On 02/02/2023	Bond Future	Sell	389	0.00
2044 On 02/02/2023	Bond Future	Buy	819	0.00
2044 On 02/02/2023	Bond Future	Sell	819	0.00
2044 On 02/02/2023	Bond Future	Buy	1,567	0.00
2044 On 02/02/2023	Bond Future	Sell	1,567	0.00
2044 On 02/02/2023	Bond Future	Sell	2,873	0.00
2044 On 02/02/2023	Bond Future	Buy	2,873	0.00

R2048 Bond Future

R248 On 02/02/2023	Bond Future	Sell	1	0.00
R248 On 02/02/2023	Bond Future	Buy	1	0.00
R248 On 02/02/2023	Bond Future	Buy	1	0.00
R248 On 02/02/2023	Bond Future	Sell	1	0.00

R209 Bond Future

R209 On 02/02/2023	Bond Future	Sell	363	0.00
R209 On 02/02/2023	Bond Future	Buy	363	0.00
R209 On 02/02/2023	Bond Future	Buy	363	0.00
R209 On 02/02/2023	Bond Future	Sell	363	0.00

Grand Total for Daily Detailed Turnover:**10,610 0.00**