



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 : 16/09/2022

TO DATE : 16/09/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 03/11/2022	GOVI		Sell	1	0.00
GOVI On 03/11/2022	GOVI		Buy	1	0.00
GOVI On 03/11/2022	GOVI		Sell	1	0.00
GOVI On 03/11/2022	GOVI		Buy	1	0.00
GOVI On 03/11/2022	GOVI		Sell	5	0.00
GOVI On 03/11/2022	GOVI		Buy	5	0.00
GOVI On 03/11/2022	GOVI		Sell	7	0.00
GOVI On 03/11/2022	GOVI		Buy	7	0.00

New Inflation Linked Index

IGOV On 03/11/2022	Index Future		Sell	150	0.00
IGOV On 03/11/2022	Index Future		Buy	150	0.00
IGOV On 03/11/2022	Index Future		Buy	150	0.00

IGOV On 03/11/2022	Index Future	Sell	150	0.00
R186 Bond Future				
R186 On 03/11/2022	Bond Future	Sell	5	0.00
R186 On 03/11/2022	Bond Future	Buy	5	0.00
R2030 Bond Future				
2030 On 03/11/2022	Bond Future	Buy	62	0.00
2030 On 03/11/2022	Bond Future	Sell	62	0.00
2030 On 03/11/2022	Bond Future	Buy	708	0.00
2030 On 03/11/2022	Bond Future	Sell	708	0.00
2030 On 03/11/2022	Bond Future	Buy	770	0.00
2030 On 03/11/2022	Bond Future	Sell	770	0.00
R213 Bond Future				
R213 On 03/11/2022	Bond Future	Buy	71	0.00
R213 On 03/11/2022	Bond Future	Sell	71	0.00
R213 On 03/11/2022	Bond Future	Buy	112	0.00
R213 On 03/11/2022	Bond Future	Sell	112	0.00
R213 On 03/11/2022	Bond Future	Buy	1,819	0.00
R213 On 03/11/2022	Bond Future	Sell	1,819	0.00
R213 On 03/11/2022	Bond Future	Buy	2,002	0.00
R213 On 03/11/2022	Bond Future	Sell	2,002	0.00
Grand Total for Daily Detailed Turnover:			5,863	0.00