



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 : 24/10/2022

TO DATE : 24/10/2022

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

All Bond Index

ALBI On 03/11/2022	Index Future		Buy	18	0.00
ALBI On 03/11/2022	Index Future		Sell	18	0.00
ALBI On 02/02/2023	Index Future		Buy	18	0.00
ALBI On 02/02/2023	Index Future		Sell	18	0.00

Govi Total Return Index

GOVI On 03/11/2022	GOVI		Sell	2	0.00
GOVI On 03/11/2022	GOVI		Buy	2	0.00
GOVI On 03/11/2022	GOVI		Buy	2	0.00
GOVI On 03/11/2022	GOVI		Sell	2	0.00
GOVI On 03/11/2022	GOVI		Sell	2	0.00
GOVI On 03/11/2022	GOVI		Buy	2	0.00

I2025 Bond Future

2025 On 03/11/2022	Bond Future	Buy	400	0.00
2025 On 03/11/2022	Bond Future	Sell	400	0.00
2025 On 02/02/2023	Bond Future	Buy	400	0.00
2025 On 02/02/2023	Bond Future	Sell	400	0.00

I2046 Bond Future

2046 On 02/02/2023	Bond Future	Sell	40	0.00
2046 On 02/02/2023	Bond Future	Buy	40	0.00
2046 On 03/11/2022	Bond Future	Buy	207	0.00
2046 On 03/11/2022	Bond Future	Sell	207	0.00
2046 On 02/02/2023	Bond Future	Sell	207	0.00
2046 On 02/02/2023	Bond Future	Buy	207	0.00
2046 On 03/11/2022	Bond Future	Buy	301	0.00
2046 On 03/11/2022	Bond Future	Sell	301	0.00
2046 On 02/02/2023	Bond Future	Sell	301	0.00
2046 On 02/02/2023	Bond Future	Buy	301	0.00
2046 On 03/11/2022	Bond Future	Buy	613	0.00
2046 On 03/11/2022	Bond Future	Sell	613	0.00
2046 On 02/02/2023	Bond Future	Sell	613	0.00
2046 On 02/02/2023	Bond Future	Buy	613	0.00
2046 On 03/11/2022	Bond Future	Buy	1,239	0.00
2046 On 03/11/2022	Bond Future	Sell	1,239	0.00
2046 On 02/02/2023	Bond Future	Sell	1,239	0.00
2046 On 02/02/2023	Bond Future	Buy	1,239	0.00
2046 On 03/11/2022	Bond Future	Buy	2,360	0.00
2046 On 03/11/2022	Bond Future	Sell	2,360	0.00
2046 On 02/02/2023	Bond Future	Sell	2,400	0.00
2046 On 02/02/2023	Bond Future	Buy	2,400	0.00

I2050 Bond Future

2050 On 03/11/2022	Bond Future	Buy	40	0.00
2050 On 03/11/2022	Bond Future	Sell	40	0.00
2050 On 03/11/2022	Bond Future	Sell	40	0.00
2050 On 03/11/2022	Bond Future	Buy	40	0.00

R186 Bond Future

R186 On 02/02/2023	Bond Future	Sell	4	0.00
R186 On 02/02/2023	Bond Future	Buy	4	0.00
R186 On 02/02/2023	Bond Future	Buy	8	0.00
R186 On 02/02/2023	Bond Future	Sell	8	0.00
R186 On 02/02/2023	Bond Future	Sell	66	0.00
R186 On 02/02/2023	Bond Future	Buy	66	0.00
R186 On 02/02/2023	Bond Future	Sell	69	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2023	Bond Future		Buy	69	0.00
R186 On 03/11/2022	Bond Future		Sell	150	0.00
R186 On 03/11/2022	Bond Future		Buy	150	0.00
R186 On 02/02/2023	Bond Future		Buy	150	0.00
R186 On 02/02/2023	Bond Future		Sell	150	0.00
R186 On 02/02/2023	Bond Future		Sell	160	0.00
R186 On 02/02/2023	Bond Future		Buy	160	0.00
R186 On 02/02/2023	Bond Future		Sell	850	0.00
R186 On 02/02/2023	Bond Future		Buy	850	0.00
R186 On 02/02/2023	Bond Future		Buy	1,076	0.00
R186 On 02/02/2023	Bond Future		Sell	1,076	0.00
R202 Bond Future					
R202 On 02/02/2023	Bond Future		Sell	2	0.00
R202 On 02/02/2023	Bond Future		Buy	2	0.00
R2023 Bond Future					
R023 On 03/11/2022	Bond Future		Sell	36	0.00
R023 On 03/11/2022	Bond Future		Buy	36	0.00
R2030 Bond Future					
2030 On 02/02/2023	Bond Future		Sell	23	0.00
2030 On 02/02/2023	Bond Future		Buy	23	0.00
2030 On 02/02/2023	Bond Future		Sell	51	0.00
2030 On 02/02/2023	Bond Future		Buy	51	0.00
2030 On 02/02/2023	Bond Future		Sell	80	0.00
2030 On 02/02/2023	Bond Future		Buy	80	0.00
2030 On 02/02/2023	Bond Future		Buy	154	0.00
2030 On 02/02/2023	Bond Future		Sell	154	0.00
R2032 Bond Future					
2032 On 02/02/2023	Bond Future		Buy	2	0.00
2032 On 02/02/2023	Bond Future		Sell	2	0.00
2032 On 03/11/2022	Bond Future		Sell	87	0.00
2032 On 03/11/2022	Bond Future		Buy	87	0.00
2032 On 03/11/2022	Bond Future		Sell	87	0.00
2032 On 03/11/2022	Bond Future		Buy	87	0.00
2032 On 03/11/2022	Bond Future		Sell	87	0.00
2032 On 03/11/2022	Bond Future		Buy	87	0.00
2032 On 04/05/2023	Bond Future		Sell	508	0.00

2032 On 04/05/2023	Bond Future	Buy	508	0.00
--------------------	-------------	-----	-----	------

R2035 Bond Future

R035 On 02/02/2023	Bond Future	Buy	1	0.00
--------------------	-------------	-----	---	------

R035 On 02/02/2023	Bond Future	Sell	1	0.00
--------------------	-------------	------	---	------

R035 On 02/02/2023	Bond Future	Buy	506	0.00
--------------------	-------------	-----	-----	------

R035 On 02/02/2023	Bond Future	Sell	506	0.00
--------------------	-------------	------	-----	------

R2037 Bond Future

2037 On 02/02/2023	Bond Future	Sell	4	0.00
--------------------	-------------	------	---	------

2037 On 02/02/2023	Bond Future	Buy	4	0.00
--------------------	-------------	-----	---	------

2037 On 02/02/2023	Bond Future	Sell	399	0.00
--------------------	-------------	------	-----	------

2037 On 02/02/2023	Bond Future	Buy	399	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	6	0.00
--------------------	-------------	-----	---	------

R248 On 02/02/2023	Bond Future	Sell	6	0.00
--------------------	-------------	------	---	------

R248 On 02/02/2023	Bond Future	Buy	7	0.00
--------------------	-------------	-----	---	------

R248 On 02/02/2023	Bond Future	Sell	7	0.00
--------------------	-------------	------	---	------

R248 On 02/02/2023	Bond Future	Buy	24	0.00
--------------------	-------------	-----	----	------

R248 On 02/02/2023	Bond Future	Sell	24	0.00
--------------------	-------------	------	----	------

R248 On 02/02/2023	Bond Future	Buy	40	0.00
--------------------	-------------	-----	----	------

R248 On 02/02/2023	Bond Future	Sell	40	0.00
--------------------	-------------	------	----	------

R248 On 02/02/2023	Bond Future	Buy	58	0.00
--------------------	-------------	-----	----	------

R248 On 02/02/2023	Bond Future	Sell	58	0.00
--------------------	-------------	------	----	------

R248 On 02/02/2023	Bond Future	Buy	544	0.00
--------------------	-------------	-----	-----	------

R248 On 02/02/2023	Bond Future	Sell	544	0.00
--------------------	-------------	------	-----	------

R248 On 02/02/2023	Bond Future	Buy	553	0.00
--------------------	-------------	-----	-----	------

R248 On 02/02/2023	Bond Future	Sell	553	0.00
--------------------	-------------	------	-----	------

R248 On 02/02/2023	Bond Future	Buy	561	0.00
--------------------	-------------	-----	-----	------

R248 On 02/02/2023	Bond Future	Sell	561	0.00
--------------------	-------------	------	-----	------

R248 On 02/02/2023	Bond Future	Buy	571	0.00
--------------------	-------------	-----	-----	------

R248 On 02/02/2023	Bond Future	Sell	571	0.00
--------------------	-------------	------	-----	------

R248 On 02/02/2023	Bond Future	Buy	609	0.00
--------------------	-------------	-----	-----	------

R248 On 02/02/2023	Bond Future	Sell	609	0.00
--------------------	-------------	------	-----	------

R248 On 02/02/2023	Bond Future	Buy	840	0.00
--------------------	-------------	-----	-----	------

R248 On 02/02/2023	Bond Future	Sell	840	0.00
--------------------	-------------	------	-----	------

R248 On 02/02/2023	Bond Future	Buy	868	0.00
--------------------	-------------	-----	-----	------

R248 On 02/02/2023	Bond Future	Sell	868	0.00
--------------------	-------------	------	-----	------

R248 On 02/02/2023	Bond Future	Buy	1,259	0.00
--------------------	-------------	-----	-------	------

R248 On 02/02/2023	Bond Future	Sell	1,259	0.00
--------------------	-------------	------	-------	------

R248 On 02/02/2023	Bond Future	Sell	1,937	0.00
--------------------	-------------	------	-------	------

R248 On 02/02/2023	Bond Future	Buy	1,937	0.00
--------------------	-------------	-----	-------	------

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 02/02/2023	Bond Future		Sell	3,000	0.00
R248 On 02/02/2023	Bond Future		Buy	3,000	0.00
R248 On 02/02/2023	Bond Future		Sell	4,003	0.00
R248 On 02/02/2023	Bond Future		Buy	4,003	0.00
R248 On 02/02/2023	Bond Future		Buy	7,000	0.00
R248 On 02/02/2023	Bond Future		Sell	7,000	0.00
Grand Total for Daily Detailed Turnover:				36,884	0.00