



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 27/10/2022

TO DATE : 27/10/2022

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

GOVI On 03/11/2022	GOVI		Buy	3	0.00
GOVI On 03/11/2022	GOVI		Sell	3	0.00
GOVI On 03/11/2022	GOVI		Buy	3	0.00
GOVI On 03/11/2022	GOVI		Sell	3	0.00
GOVI On 03/11/2022	GOVI		Buy	3	0.00
GOVI On 03/11/2022	GOVI		Sell	3	0.00
GOVI On 02/02/2023	GOVI		Sell	3	0.00
GOVI On 02/02/2023	GOVI		Buy	3	0.00
GOVI On 02/02/2023	GOVI		Sell	3	0.00
GOVI On 02/02/2023	GOVI		Buy	3	0.00
GOVI On 02/02/2023	GOVI		Sell	3	0.00
GOVI On 02/02/2023	GOVI		Buy	3	0.00
GOVI On 03/11/2022	GOVI		Buy	8	0.00

GOVI On 03/11/2022	GOVI		Sell	8	0.00
GOVI On 02/02/2023	GOVI		Sell	8	0.00
GOVI On 02/02/2023	GOVI		Buy	8	0.00
GOVI On 03/11/2022	GOVI		Buy	17	0.00
GOVI On 03/11/2022	GOVI		Sell	17	0.00
GOVI On 02/02/2023	GOVI		Buy	17	0.00
GOVI On 02/02/2023	GOVI		Sell	17	0.00

**R186 Bond Future**

R186 On 02/02/2023	Bond Future		Buy	11	0.00
R186 On 02/02/2023	Bond Future		Sell	11	0.00
R186 On 03/11/2022	Bond Future		Buy	50	0.00
R186 On 03/11/2022	Bond Future		Sell	50	0.00
R186 On 03/11/2022	Bond Future		Buy	50	0.00
R186 On 03/11/2022	Bond Future		Sell	50	0.00
R186 On 02/02/2023	Bond Future		Sell	50	0.00
R186 On 02/02/2023	Bond Future		Buy	50	0.00
R186 On 03/11/2022	Bond Future		Sell	125	0.00
R186 On 03/11/2022	Bond Future		Buy	125	0.00
R186 On 03/11/2022	Bond Future		Sell	325	0.00
R186 On 03/11/2022	Bond Future		Buy	325	0.00
R186 On 03/11/2022	Bond Future		Sell	450	0.00
R186 On 03/11/2022	Bond Future		Buy	450	0.00
R186 On 02/02/2023	Bond Future		Sell	490	0.00
R186 On 02/02/2023	Bond Future		Buy	490	0.00
R186 On 02/02/2023	Bond Future		Buy	1,427	0.00
R186 On 02/02/2023	Bond Future		Sell	1,427	0.00

**R2030 Bond Future**

2030 On 02/02/2023	Bond Future		Buy	2	0.00
2030 On 02/02/2023	Bond Future		Sell	2	0.00
2030 On 02/02/2023	Bond Future		Sell	2	0.00
2030 On 02/02/2023	Bond Future		Buy	2	0.00

**R2032 Bond Future**

2032 On 03/11/2022	Bond Future	11.45	Put	Buy	4	0.00
2032 On 03/11/2022	Bond Future	11.45	Put	Sell	4	0.00

**R2035 Bond Future**

R035 On 02/02/2023	Bond Future		Buy	383	0.00
R035 On 02/02/2023	Bond Future		Sell	383	0.00
R035 On 02/02/2023	Bond Future		Buy	400	0.00
R035 On 02/02/2023	Bond Future		Sell	400	0.00
R035 On 02/02/2023	Bond Future		Buy	1,620	0.00
R035 On 02/02/2023	Bond Future		Sell	1,620	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/02/2023	Bond Future		Buy	3,000	0.00
R035 On 02/02/2023	Bond Future		Sell	3,000	0.00
R035 On 02/02/2023	Bond Future		Sell	5,403	0.00
R035 On 02/02/2023	Bond Future		Buy	5,403	0.00
<b>R2037 Bond Future</b>					
2037 On 03/11/2022	Bond Future		Buy	38	0.00
2037 On 03/11/2022	Bond Future		Sell	38	0.00
2037 On 02/02/2023	Bond Future		Sell	38	0.00
2037 On 02/02/2023	Bond Future		Buy	38	0.00
2037 On 03/11/2022	Bond Future		Buy	1,436	0.00
2037 On 03/11/2022	Bond Future		Sell	1,436	0.00
2037 On 02/02/2023	Bond Future		Sell	1,436	0.00
2037 On 02/02/2023	Bond Future		Buy	1,436	0.00
2037 On 03/11/2022	Bond Future		Sell	1,474	0.00
2037 On 03/11/2022	Bond Future		Buy	1,474	0.00
2037 On 03/11/2022	Bond Future		Sell	1,474	0.00
2037 On 03/11/2022	Bond Future		Buy	1,474	0.00
2037 On 02/02/2023	Bond Future		Buy	1,474	0.00
2037 On 02/02/2023	Bond Future		Sell	1,474	0.00
2037 On 02/02/2023	Bond Future		Sell	1,474	0.00
2037 On 02/02/2023	Bond Future		Buy	1,474	0.00
<b>R2040 Bond Future</b>					
2040 On 03/11/2022	Bond Future		Buy	41	0.00
2040 On 03/11/2022	Bond Future		Sell	41	0.00
2040 On 02/02/2023	Bond Future		Sell	41	0.00
2040 On 02/02/2023	Bond Future		Buy	41	0.00
2040 On 03/11/2022	Bond Future		Buy	46	0.00
2040 On 03/11/2022	Bond Future		Sell	46	0.00
2040 On 02/02/2023	Bond Future		Sell	46	0.00
2040 On 02/02/2023	Bond Future		Buy	46	0.00
2040 On 03/11/2022	Bond Future		Buy	53	0.00
2040 On 03/11/2022	Bond Future		Sell	53	0.00
2040 On 02/02/2023	Bond Future		Sell	53	0.00
2040 On 02/02/2023	Bond Future		Buy	53	0.00
2040 On 03/11/2022	Bond Future		Buy	55	0.00
2040 On 03/11/2022	Bond Future		Sell	55	0.00
2040 On 02/02/2023	Bond Future		Sell	55	0.00
2040 On 02/02/2023	Bond Future		Buy	55	0.00

2040 On 03/11/2022	Bond Future	Buy	74	0.00
2040 On 03/11/2022	Bond Future	Sell	74	0.00
2040 On 02/02/2023	Bond Future	Sell	74	0.00
2040 On 02/02/2023	Bond Future	Buy	74	0.00
2040 On 03/11/2022	Bond Future	Buy	121	0.00
2040 On 03/11/2022	Bond Future	Sell	121	0.00
2040 On 02/02/2023	Bond Future	Sell	121	0.00
2040 On 02/02/2023	Bond Future	Buy	121	0.00
2040 On 03/11/2022	Bond Future	Buy	129	0.00
2040 On 03/11/2022	Bond Future	Sell	129	0.00
2040 On 02/02/2023	Bond Future	Sell	129	0.00
2040 On 02/02/2023	Bond Future	Buy	129	0.00
2040 On 02/02/2023	Bond Future	Sell	145	0.00
2040 On 02/02/2023	Bond Future	Buy	145	0.00
2040 On 03/11/2022	Bond Future	Buy	150	0.00
2040 On 03/11/2022	Bond Future	Sell	150	0.00
2040 On 02/02/2023	Bond Future	Sell	150	0.00
2040 On 02/02/2023	Bond Future	Buy	150	0.00
2040 On 03/11/2022	Bond Future	Buy	199	0.00
2040 On 03/11/2022	Bond Future	Sell	199	0.00
2040 On 02/02/2023	Bond Future	Sell	199	0.00
2040 On 02/02/2023	Bond Future	Buy	199	0.00
2040 On 03/11/2022	Bond Future	Buy	343	0.00
2040 On 03/11/2022	Bond Future	Sell	343	0.00
2040 On 02/02/2023	Bond Future	Sell	343	0.00
2040 On 02/02/2023	Bond Future	Buy	343	0.00
2040 On 03/11/2022	Bond Future	Buy	642	0.00
2040 On 03/11/2022	Bond Future	Sell	642	0.00
2040 On 02/02/2023	Bond Future	Sell	642	0.00
2040 On 02/02/2023	Bond Future	Buy	642	0.00
2040 On 03/11/2022	Bond Future	Buy	919	0.00
2040 On 03/11/2022	Bond Future	Sell	919	0.00
2040 On 02/02/2023	Bond Future	Sell	919	0.00
2040 On 02/02/2023	Bond Future	Buy	919	0.00
2040 On 03/11/2022	Bond Future	Buy	2,917	0.00
2040 On 03/11/2022	Bond Future	Sell	2,917	0.00
2040 On 03/11/2022	Bond Future	Buy	2,917	0.00
2040 On 03/11/2022	Bond Future	Sell	2,917	0.00
2040 On 02/02/2023	Bond Future	Sell	2,917	0.00
2040 On 02/02/2023	Bond Future	Buy	2,917	0.00
2040 On 02/02/2023	Bond Future	Buy	2,917	0.00
2040 On 02/02/2023	Bond Future	Sell	2,917	0.00

**R213 Bond Future**

R213 On 02/02/2023	Bond Future	Sell	750	0.00
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<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R213 On 02/02/2023 Bond Future			Buy	750	0.00
<b>R214 Bond Future</b>					
R214 On 02/02/2023 Bond Future			Buy	340	0.00
R214 On 02/02/2023 Bond Future			Sell	340	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>41,151</b>	<b>0.00</b>