



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 : 28/11/2022

TO DATE : 28/11/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 02/02/2023	Bond Future		Buy	19	0.00
2025 On 02/02/2023	Bond Future		Sell	19	0.00
I2038 Bond Future					
2038 On 02/02/2023	Bond Future		Buy	54	0.00
2038 On 02/02/2023	Bond Future		Sell	54	0.00
New Inflation Linked Index					
IGOV On 02/02/2023	Index Future		Buy	1	0.00
IGOV On 02/02/2023	Index Future		Sell	1	0.00
IGOV On 02/02/2023	Index Future		Sell	1	0.00
IGOV On 02/02/2023	Index Future		Buy	1	0.00

R202 Bond Future

R202 On 02/02/2023	Bond Future	Buy	4	0.00
R202 On 02/02/2023	Bond Future	Sell	4	0.00

R2035 Bond Future

R035 On 02/02/2023	Bond Future	Sell	220	0.00
R035 On 02/02/2023	Bond Future	Buy	220	0.00
R035 On 02/02/2023	Bond Future	Buy	220	0.00
R035 On 02/02/2023	Bond Future	Sell	220	0.00

R2037 Bond Future

2037 On 02/02/2023	Bond Future	Sell	8	0.00
2037 On 02/02/2023	Bond Future	Buy	8	0.00
2037 On 02/02/2023	Bond Future	Sell	47	0.00
2037 On 02/02/2023	Bond Future	Buy	47	0.00
2037 On 02/02/2023	Bond Future	Sell	78	0.00
2037 On 02/02/2023	Bond Future	Buy	78	0.00
2037 On 02/02/2023	Bond Future	Sell	85	0.00
2037 On 02/02/2023	Bond Future	Buy	85	0.00
2037 On 02/02/2023	Bond Future	Sell	370	0.00
2037 On 02/02/2023	Bond Future	Buy	370	0.00
2037 On 02/02/2023	Bond Future	Buy	588	0.00
2037 On 02/02/2023	Bond Future	Sell	588	0.00

R2040 Bond Future

2040 On 02/02/2023	Bond Future	Buy	220	0.00
2040 On 02/02/2023	Bond Future	Sell	220	0.00
2040 On 02/02/2023	Bond Future	Buy	220	0.00
2040 On 02/02/2023	Bond Future	Sell	220	0.00
2040 On 02/02/2023	Bond Future	Sell	2,000	0.00
2040 On 02/02/2023	Bond Future	Buy	2,000	0.00
2040 On 02/02/2023	Bond Future	Buy	2,000	0.00
2040 On 02/02/2023	Bond Future	Sell	2,000	0.00

R209 Bond Future

R209 On 02/02/2023	Bond Future	Sell	2,066	0.00
R209 On 02/02/2023	Bond Future	Buy	2,066	0.00
R209 On 02/02/2023	Bond Future	Sell	2,066	0.00
R209 On 02/02/2023	Bond Future	Buy	2,066	0.00

R213 Bond Future

R213 On 02/02/2023	Bond Future	Sell	60	0.00
R213 On 02/02/2023	Bond Future	Buy	60	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 02/02/2023			Sell	380	0.00
R213 On 02/02/2023			Buy	380	0.00
R213 On 02/02/2023			Buy	440	0.00
R213 On 02/02/2023			Sell	440	0.00
Grand Total for Daily Detailed Turnover:				11,147	0.00