



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 : 29/11/2022

TO DATE : 29/11/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2025 Bond Future

2025 On 02/02/2023	Bond Future		Buy	190	0.00
2025 On 02/02/2023	Bond Future		Sell	190	0.00
2025 On 02/02/2023	Bond Future		Sell	190	0.00
2025 On 02/02/2023	Bond Future		Buy	190	0.00

I2050 Bond Future

2050 On 02/02/2023	Bond Future		Buy	239	0.00
2050 On 02/02/2023	Bond Future		Sell	239	0.00

Jibar Tradeable Future

JBAF On 21/12/2022	Jibar Tradeable Future		Buy	10	0.00
JBAF On 21/12/2022	Jibar Tradeable Future		Sell	10	0.00
JBAF On 21/12/2022	Jibar Tradeable Future		Sell	10	0.00

JBAF On 21/12/2022	Jibar Tradeable Future	Buy	10	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Sell	10	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Buy	10	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Buy	10	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Sell	10	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Buy	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Sell	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Sell	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Buy	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Buy	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Sell	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Buy	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Sell	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Buy	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Sell	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Buy	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Sell	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Buy	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Buy	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Sell	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Sell	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Buy	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Buy	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Sell	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Sell	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Buy	68	0.00
JBAF On 21/12/2022	Jibar Tradeable Future	Buy	68	0.00
JBAF On 20/09/2023	Jibar Tradeable Future	Buy	75	0.00
JBAF On 20/09/2023	Jibar Tradeable Future	Sell	75	0.00
JBAF On 20/12/2023	Jibar Tradeable Future	Buy	272	0.00
JBAF On 20/12/2023	Jibar Tradeable Future	Sell	272	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

R186 Bond Future

R186 On 02/02/2023	Bond Future	Buy	5	0.00
R186 On 02/02/2023	Bond Future	Sell	5	0.00
R186 On 02/02/2023	Bond Future	Buy	5	0.00
R186 On 02/02/2023	Bond Future	Sell	5	0.00
R186 On 02/02/2023	Bond Future	Sell	6	0.00
R186 On 02/02/2023	Bond Future	Buy	6	0.00
R186 On 02/02/2023	Bond Future	Sell	18	0.00
R186 On 02/02/2023	Bond Future	Buy	18	0.00
R186 On 02/02/2023	Bond Future	Sell	125	0.00
R186 On 02/02/2023	Bond Future	Buy	125	0.00
R186 On 02/02/2023	Bond Future	Sell	200	0.00
R186 On 02/02/2023	Bond Future	Buy	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2023	Bond Future		Sell	279	0.00
R186 On 02/02/2023	Bond Future		Buy	279	0.00
R186 On 02/02/2023	Bond Future		Buy	325	0.00
R186 On 02/02/2023	Bond Future		Sell	325	0.00
R186 On 02/02/2023	Bond Future		Sell	325	0.00
R186 On 02/02/2023	Bond Future		Buy	325	0.00
R186 On 02/02/2023	Bond Future		Sell	1,855	0.00
R186 On 02/02/2023	Bond Future		Buy	1,855	0.00
R186 On 02/02/2023	Bond Future		Sell	2,158	0.00
R186 On 02/02/2023	Bond Future		Buy	2,158	0.00
R2035 Bond Future					
R035 On 02/02/2023	Bond Future		Buy	8	0.00
R035 On 02/02/2023	Bond Future		Sell	8	0.00
R035 On 02/02/2023	Bond Future		Sell	10	0.00
R035 On 02/02/2023	Bond Future		Buy	10	0.00
R035 On 02/02/2023	Bond Future		Sell	30	0.00
R035 On 02/02/2023	Bond Future		Buy	30	0.00
R035 On 02/02/2023	Bond Future		Sell	32	0.00
R035 On 02/02/2023	Bond Future		Buy	32	0.00
R035 On 02/02/2023	Bond Future		Sell	72	0.00
R035 On 02/02/2023	Bond Future		Buy	72	0.00
R2037 Bond Future					
2037 On 02/02/2023	Bond Future		Sell	819	0.00
2037 On 02/02/2023	Bond Future		Buy	819	0.00
2037 On 02/02/2023	Bond Future		Sell	1,320	0.00
2037 On 02/02/2023	Bond Future		Buy	1,320	0.00
2037 On 02/02/2023	Bond Future		Buy	2,139	0.00
2037 On 02/02/2023	Bond Future		Sell	2,139	0.00
R2040 Bond Future					
2040 On 02/02/2023	Bond Future		Sell	69	0.00
2040 On 02/02/2023	Bond Future		Buy	69	0.00
2040 On 02/02/2023	Bond Future		Sell	78	0.00
2040 On 02/02/2023	Bond Future		Buy	78	0.00
2040 On 02/02/2023	Bond Future		Sell	91	0.00
2040 On 02/02/2023	Bond Future		Buy	91	0.00
2040 On 02/02/2023	Bond Future		Sell	92	0.00
2040 On 02/02/2023	Bond Future		Buy	92	0.00

2040 On 02/02/2023	Bond Future	Sell	137	0.00
2040 On 02/02/2023	Bond Future	Buy	137	0.00
2040 On 02/02/2023	Bond Future	Sell	264	0.00
2040 On 02/02/2023	Bond Future	Buy	264	0.00
2040 On 02/02/2023	Bond Future	Sell	299	0.00
2040 On 02/02/2023	Bond Future	Buy	299	0.00
2040 On 02/02/2023	Bond Future	Sell	307	0.00
2040 On 02/02/2023	Bond Future	Buy	307	0.00
2040 On 02/02/2023	Bond Future	Sell	346	0.00
2040 On 02/02/2023	Bond Future	Buy	346	0.00
2040 On 02/02/2023	Bond Future	Sell	347	0.00
2040 On 02/02/2023	Bond Future	Buy	347	0.00
2040 On 02/02/2023	Bond Future	Sell	801	0.00
2040 On 02/02/2023	Bond Future	Buy	801	0.00
2040 On 02/02/2023	Bond Future	Sell	849	0.00
2040 On 02/02/2023	Bond Future	Buy	849	0.00
2040 On 02/02/2023	Bond Future	Sell	1,975	0.00
2040 On 02/02/2023	Bond Future	Buy	1,975	0.00
2040 On 02/02/2023	Bond Future	Buy	5,655	0.00
2040 On 02/02/2023	Bond Future	Sell	5,655	0.00

R2044 Bond Future

2044 On 02/02/2023	Bond Future	Buy	71	0.00
2044 On 02/02/2023	Bond Future	Sell	71	0.00
2044 On 02/02/2023	Bond Future	Buy	81	0.00
2044 On 02/02/2023	Bond Future	Sell	81	0.00
2044 On 02/02/2023	Bond Future	Sell	94	0.00
2044 On 02/02/2023	Bond Future	Buy	94	0.00
2044 On 02/02/2023	Bond Future	Buy	95	0.00
2044 On 02/02/2023	Bond Future	Sell	95	0.00
2044 On 02/02/2023	Bond Future	Buy	142	0.00
2044 On 02/02/2023	Bond Future	Sell	142	0.00
2044 On 02/02/2023	Bond Future	Buy	273	0.00
2044 On 02/02/2023	Bond Future	Sell	273	0.00
2044 On 02/02/2023	Bond Future	Buy	309	0.00
2044 On 02/02/2023	Bond Future	Sell	309	0.00
2044 On 02/02/2023	Bond Future	Buy	318	0.00
2044 On 02/02/2023	Bond Future	Sell	318	0.00
2044 On 02/02/2023	Bond Future	Buy	358	0.00
2044 On 02/02/2023	Bond Future	Sell	358	0.00
2044 On 02/02/2023	Bond Future	Buy	359	0.00
2044 On 02/02/2023	Bond Future	Sell	359	0.00
2044 On 02/02/2023	Bond Future	Buy	829	0.00
2044 On 02/02/2023	Bond Future	Sell	829	0.00
2044 On 02/02/2023	Bond Future	Buy	878	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 02/02/2023			Sell	878	0.00
2044 On 02/02/2023			Buy	2,044	0.00
2044 On 02/02/2023			Sell	2,044	0.00
2044 On 02/02/2023			Sell	5,851	0.00
2044 On 02/02/2023			Buy	5,851	0.00
R213 Bond Future					
R213 On 02/02/2023			Buy	4	0.00
R213 On 02/02/2023			Sell	4	0.00
R214 Bond Future					
R214 On 02/02/2023			Sell	1,096	0.00
R214 On 02/02/2023			Buy	1,096	0.00
R214 On 02/02/2023			Sell	1,096	0.00
R214 On 02/02/2023			Buy	1,096	0.00
Grand Total for Daily Detailed Turnover:				36,558	0.00