



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 : 23/01/2023

TO DATE : 23/01/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 02/02/2023	GOVI		Sell	1	0.00
GOVI On 02/02/2023	GOVI		Buy	1	0.00
I2038 Bond Future					
2038 On 04/05/2023	Bond Future		Sell	200	0.00
2038 On 04/05/2023	Bond Future		Buy	200	0.00
2038 On 04/05/2023	Bond Future		Buy	200	0.00
2038 On 04/05/2023	Bond Future		Sell	200	0.00
R186 Bond Future					
R186 On 04/05/2023	Bond Future		Sell	11	0.00
R186 On 04/05/2023	Bond Future		Buy	11	0.00
R186 On 04/05/2023	Bond Future		Sell	37	0.00

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R186 On 04/05/2023	Bond Future	Buy	37	0.00
R186 On 04/05/2023	Bond Future	Sell	62	0.00
R186 On 04/05/2023	Bond Future	Buy	62	0.00
R186 On 02/02/2023	Bond Future	Sell	80	0.00
R186 On 02/02/2023	Bond Future	Buy	80	0.00
R186 On 04/05/2023	Bond Future	Buy	80	0.00
R186 On 04/05/2023	Bond Future	Sell	80	0.00
R186 On 04/05/2023	Bond Future	Sell	94	0.00
R186 On 04/05/2023	Bond Future	Buy	94	0.00
R186 On 04/05/2023	Bond Future	Sell	990	0.00
R186 On 04/05/2023	Bond Future	Buy	990	0.00
R186 On 04/05/2023	Bond Future	Sell	2,050	0.00
R186 On 04/05/2023	Bond Future	Buy	2,050	0.00
R186 On 04/05/2023	Bond Future	Buy	3,244	0.00
R186 On 04/05/2023	Bond Future	Sell	3,244	0.00
R186 On 02/02/2023	Bond Future	Sell	3,270	0.00
R186 On 02/02/2023	Bond Future	Buy	3,270	0.00
R186 On 04/05/2023	Bond Future	Buy	3,270	0.00
R186 On 04/05/2023	Bond Future	Sell	3,270	0.00
R186 On 02/02/2023	Bond Future	Buy	3,350	0.00
R186 On 02/02/2023	Bond Future	Sell	3,350	0.00
R186 On 02/02/2023	Bond Future	Sell	3,350	0.00
R186 On 02/02/2023	Bond Future	Buy	3,350	0.00
R186 On 04/05/2023	Bond Future	Buy	3,350	0.00
R186 On 04/05/2023	Bond Future	Sell	3,350	0.00
R186 On 04/05/2023	Bond Future	Sell	3,350	0.00
R186 On 04/05/2023	Bond Future	Buy	3,350	0.00
R186 On 02/02/2023	Bond Future	Sell	5,000	0.00
R186 On 02/02/2023	Bond Future	Buy	5,000	0.00
R186 On 02/02/2023	Bond Future	Buy	5,000	0.00
R186 On 02/02/2023	Bond Future	Sell	5,000	0.00
R186 On 04/05/2023	Bond Future	Sell	5,000	0.00
R186 On 04/05/2023	Bond Future	Buy	5,000	0.00
R186 On 04/05/2023	Bond Future	Sell	5,000	0.00
R186 On 04/05/2023	Bond Future	Buy	5,000	0.00

R197 Bond Future

R197 On 02/02/2023	Bond Future	Buy	7	0.00
R197 On 02/02/2023	Bond Future	Sell	7	0.00
R197 On 02/02/2023	Bond Future	Buy	7	0.00
R197 On 02/02/2023	Bond Future	Sell	7	0.00
R197 On 04/05/2023	Bond Future	Buy	7	0.00
R197 On 04/05/2023	Bond Future	Sell	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R197 On 04/05/2023			Sell	7	0.00
R197 On 04/05/2023			Buy	7	0.00
R2030 Bond Future					
2030 On 04/05/2023			Buy	3	0.00
2030 On 04/05/2023			Sell	3	0.00
2030 On 02/02/2023			Buy	120	0.00
2030 On 02/02/2023			Sell	120	0.00
2030 On 02/02/2023			Sell	120	0.00
2030 On 02/02/2023			Buy	120	0.00
2030 On 02/02/2023			Sell	120	0.00
2030 On 02/02/2023			Buy	120	0.00
2030 On 04/05/2023			Buy	120	0.00
2030 On 04/05/2023			Sell	120	0.00
2030 On 04/05/2023			Sell	120	0.00
2030 On 04/05/2023			Buy	120	0.00
2030 On 04/05/2023			Buy	120	0.00
2030 On 04/05/2023			Sell	120	0.00
2030 On 02/02/2023			Buy	3,710	0.00
2030 On 02/02/2023			Sell	3,710	0.00
2030 On 02/02/2023			Buy	3,710	0.00
2030 On 02/02/2023			Sell	3,710	0.00
2030 On 04/05/2023			Sell	3,710	0.00
2030 On 04/05/2023			Buy	3,710	0.00
2030 On 04/05/2023			Buy	3,710	0.00
2030 On 04/05/2023			Sell	3,710	0.00
R2032 Bond Future					
2032 On 02/02/2023			Buy	100	0.00
2032 On 02/02/2023			Sell	100	0.00
2032 On 02/02/2023			Sell	100	0.00
2032 On 02/02/2023			Buy	100	0.00
2032 On 02/02/2023			Buy	100	0.00
2032 On 02/02/2023			Sell	100	0.00
2032 On 04/05/2023			Sell	100	0.00
2032 On 04/05/2023			Buy	100	0.00
2032 On 04/05/2023			Buy	100	0.00
2032 On 04/05/2023			Sell	100	0.00
2032 On 04/05/2023			Sell	100	0.00

2032 On 04/05/2023	Bond Future	Buy	100	0.00
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R2035 Bond Future

R035 On 02/02/2023	Bond Future	Buy	100	0.00
R035 On 02/02/2023	Bond Future	Sell	100	0.00
R035 On 02/02/2023	Bond Future	Buy	100	0.00
R035 On 02/02/2023	Bond Future	Sell	100	0.00
R035 On 02/02/2023	Bond Future	Buy	100	0.00
R035 On 02/02/2023	Bond Future	Sell	100	0.00
R035 On 04/05/2023	Bond Future	Sell	100	0.00
R035 On 04/05/2023	Bond Future	Buy	100	0.00
R035 On 04/05/2023	Bond Future	Buy	100	0.00
R035 On 04/05/2023	Bond Future	Sell	100	0.00
R035 On 04/05/2023	Bond Future	Sell	100	0.00
R035 On 04/05/2023	Bond Future	Buy	100	0.00
R035 On 02/02/2023	Bond Future	Buy	7,900	0.00
R035 On 02/02/2023	Bond Future	Sell	7,900	0.00
R035 On 02/02/2023	Bond Future	Buy	7,900	0.00
R035 On 02/02/2023	Bond Future	Sell	7,900	0.00
R035 On 04/05/2023	Bond Future	Sell	7,900	0.00
R035 On 04/05/2023	Bond Future	Buy	7,900	0.00
R035 On 04/05/2023	Bond Future	Buy	7,900	0.00
R035 On 04/05/2023	Bond Future	Sell	7,900	0.00

R2037 Bond Future

2037 On 04/05/2023	Bond Future	Sell	2	0.00
2037 On 04/05/2023	Bond Future	Buy	2	0.00

R2040 Bond Future

2040 On 04/05/2023	Bond Future	Sell	6	0.00
2040 On 04/05/2023	Bond Future	Buy	6	0.00
2040 On 04/05/2023	Bond Future	Sell	7	0.00
2040 On 04/05/2023	Bond Future	Buy	7	0.00
2040 On 04/05/2023	Bond Future	Sell	8	0.00
2040 On 04/05/2023	Bond Future	Buy	8	0.00
2040 On 04/05/2023	Bond Future	Sell	8	0.00
2040 On 04/05/2023	Bond Future	Buy	8	0.00
2040 On 04/05/2023	Bond Future	Buy	20	0.00
2040 On 04/05/2023	Bond Future	Sell	20	0.00
2040 On 04/05/2023	Bond Future	Sell	22	0.00
2040 On 04/05/2023	Bond Future	Buy	22	0.00
2040 On 04/05/2023	Bond Future	Sell	28	0.00
2040 On 04/05/2023	Bond Future	Buy	28	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 04/05/2023			Sell	37	0.00
2040 On 04/05/2023			Buy	37	0.00
2040 On 04/05/2023			Buy	38	0.00
2040 On 04/05/2023			Sell	38	0.00
2040 On 04/05/2023			Sell	46	0.00
2040 On 04/05/2023			Buy	46	0.00
2040 On 02/02/2023			Buy	50	0.00
2040 On 02/02/2023			Sell	50	0.00
2040 On 02/02/2023			Buy	50	0.00
2040 On 02/02/2023			Sell	50	0.00
2040 On 02/02/2023			Buy	50	0.00
2040 On 02/02/2023			Sell	50	0.00
2040 On 04/05/2023			Sell	50	0.00
2040 On 04/05/2023			Buy	50	0.00
2040 On 04/05/2023			Buy	50	0.00
2040 On 04/05/2023			Sell	50	0.00
2040 On 04/05/2023			Sell	50	0.00
2040 On 04/05/2023			Buy	50	0.00
2040 On 02/02/2023			Buy	63	0.00
2040 On 02/02/2023			Sell	63	0.00
2040 On 03/08/2023			Sell	63	0.00
2040 On 03/08/2023			Buy	63	0.00
2040 On 02/02/2023			Buy	72	0.00
2040 On 02/02/2023			Sell	72	0.00
2040 On 03/08/2023			Sell	72	0.00
2040 On 03/08/2023			Buy	72	0.00
2040 On 02/02/2023			Buy	83	0.00
2040 On 02/02/2023			Sell	83	0.00
2040 On 03/08/2023			Sell	83	0.00
2040 On 03/08/2023			Buy	83	0.00
2040 On 02/02/2023			Buy	85	0.00
2040 On 02/02/2023			Sell	85	0.00
2040 On 03/08/2023			Sell	85	0.00
2040 On 03/08/2023			Buy	85	0.00
2040 On 04/05/2023			Sell	102	0.00
2040 On 04/05/2023			Buy	102	0.00
2040 On 02/02/2023			Buy	146	0.00
2040 On 02/02/2023			Sell	146	0.00
2040 On 03/08/2023			Sell	146	0.00

2040 On 03/08/2023	Bond Future	Buy	146	0.00
2040 On 04/05/2023	Bond Future	Sell	162	0.00
2040 On 04/05/2023	Bond Future	Buy	162	0.00
2040 On 04/05/2023	Bond Future	Buy	192	0.00
2040 On 04/05/2023	Bond Future	Sell	192	0.00
2040 On 02/02/2023	Bond Future	Buy	210	0.00
2040 On 02/02/2023	Bond Future	Sell	210	0.00
2040 On 03/08/2023	Bond Future	Sell	210	0.00
2040 On 03/08/2023	Bond Future	Buy	210	0.00
2040 On 04/05/2023	Bond Future	Sell	219	0.00
2040 On 04/05/2023	Bond Future	Buy	219	0.00
2040 On 02/02/2023	Bond Future	Buy	230	0.00
2040 On 02/02/2023	Bond Future	Sell	230	0.00
2040 On 03/08/2023	Bond Future	Sell	230	0.00
2040 On 03/08/2023	Bond Future	Buy	230	0.00
2040 On 04/05/2023	Bond Future	Sell	250	0.00
2040 On 04/05/2023	Bond Future	Buy	250	0.00
2040 On 02/02/2023	Bond Future	Buy	255	0.00
2040 On 02/02/2023	Bond Future	Sell	255	0.00
2040 On 03/08/2023	Bond Future	Sell	255	0.00
2040 On 03/08/2023	Bond Future	Buy	255	0.00
2040 On 02/02/2023	Bond Future	Buy	295	0.00
2040 On 02/02/2023	Bond Future	Sell	295	0.00
2040 On 03/08/2023	Bond Future	Sell	295	0.00
2040 On 03/08/2023	Bond Future	Buy	295	0.00
2040 On 02/02/2023	Bond Future	Buy	315	0.00
2040 On 02/02/2023	Bond Future	Sell	315	0.00
2040 On 03/08/2023	Bond Future	Sell	315	0.00
2040 On 03/08/2023	Bond Future	Buy	315	0.00
2040 On 02/02/2023	Bond Future	Buy	438	0.00
2040 On 02/02/2023	Bond Future	Sell	438	0.00
2040 On 03/08/2023	Bond Future	Sell	438	0.00
2040 On 03/08/2023	Bond Future	Buy	438	0.00
2040 On 02/02/2023	Bond Future	Buy	578	0.00
2040 On 02/02/2023	Bond Future	Sell	578	0.00
2040 On 03/08/2023	Bond Future	Sell	578	0.00
2040 On 03/08/2023	Bond Future	Buy	578	0.00
2040 On 04/05/2023	Bond Future	Sell	645	0.00
2040 On 04/05/2023	Bond Future	Buy	645	0.00
2040 On 04/05/2023	Bond Future	Buy	645	0.00
2040 On 04/05/2023	Bond Future	Sell	645	0.00
2040 On 02/02/2023	Bond Future	Buy	698	0.00
2040 On 02/02/2023	Bond Future	Sell	698	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/08/2023			Sell	698	0.00
2040 On 03/08/2023			Buy	698	0.00
2040 On 02/02/2023			Buy	1,797	0.00
2040 On 02/02/2023			Sell	1,797	0.00
2040 On 03/08/2023			Sell	1,797	0.00
2040 On 03/08/2023			Buy	1,797	0.00
2040 On 02/02/2023			Sell	5,265	0.00
2040 On 02/02/2023			Buy	5,265	0.00
2040 On 03/08/2023			Buy	5,265	0.00
2040 On 03/08/2023			Sell	5,265	0.00
2040 On 02/02/2023			Sell	6,500	0.00
2040 On 02/02/2023			Buy	6,500	0.00
2040 On 02/02/2023			Buy	6,500	0.00
2040 On 02/02/2023			Sell	6,500	0.00
2040 On 04/05/2023			Sell	6,500	0.00
2040 On 04/05/2023			Buy	6,500	0.00
2040 On 04/05/2023			Sell	6,500	0.00
2040 On 04/05/2023			Buy	6,500	0.00
R2044 Bond Future					
2044 On 04/05/2023			Sell	42	0.00
2044 On 04/05/2023			Buy	42	0.00
2044 On 04/05/2023			Sell	76	0.00
2044 On 04/05/2023			Buy	76	0.00
2044 On 04/05/2023			Sell	382	0.00
2044 On 04/05/2023			Buy	382	0.00
2044 On 02/02/2023			Buy	400	0.00
2044 On 02/02/2023			Sell	400	0.00
2044 On 02/02/2023			Sell	400	0.00
2044 On 02/02/2023			Buy	400	0.00
2044 On 02/02/2023			Buy	400	0.00
2044 On 02/02/2023			Sell	400	0.00
2044 On 04/05/2023			Sell	400	0.00
2044 On 04/05/2023			Buy	400	0.00
2044 On 04/05/2023			Sell	400	0.00
2044 On 04/05/2023			Buy	400	0.00
2044 On 04/05/2023			Sell	400	0.00
2044 On 04/05/2023			Buy	400	0.00
2044 On 04/05/2023			Buy	500	0.00

2044 On 04/05/2023	Bond Future	Sell	500	0.00
R2048 Bond Future				
R248 On 04/05/2023	Bond Future	Buy	20	0.00
R248 On 04/05/2023	Bond Future	Sell	20	0.00
R248 On 04/05/2023	Bond Future	Buy	36	0.00
R248 On 04/05/2023	Bond Future	Sell	36	0.00
R248 On 04/05/2023	Bond Future	Buy	184	0.00
R248 On 04/05/2023	Bond Future	Sell	184	0.00
R248 On 04/05/2023	Bond Future	Buy	240	0.00
R248 On 04/05/2023	Bond Future	Sell	240	0.00
R209 Bond Future				
R209 On 04/05/2023	Bond Future	Buy	600	0.00
R209 On 04/05/2023	Bond Future	Sell	600	0.00
R209 On 04/05/2023	Bond Future	Sell	2,050	0.00
R209 On 04/05/2023	Bond Future	Buy	2,050	0.00
Grand Total for Daily Detailed Turnover:			151,707	0.00