



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 : 31/01/2023

TO DATE : 31/01/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 02/02/2023	GOVI		Buy	17	0.00
GOVI On 02/02/2023	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
GOVI On 04/05/2023	GOVI		Sell	17	0.00
GOVI On 04/05/2023	GOVI		Buy	17	0.00
GOVI On 04/05/2023	GOVI		Sell	17	0.00
GOVI On 04/05/2023	GOVI		Buy	17	0.00
<b>I2025 Bond Future</b>					
2025 On 02/02/2023	Bond Future		Buy	400	0.00
2025 On 02/02/2023	Bond Future		Sell	400	0.00

**New Inflation Linked Index**

IGOV On 02/02/2023	Index Future	Buy	2	0.00
IGOV On 02/02/2023	Index Future	Sell	2	0.00
IGOV On 02/02/2023	Index Future	Buy	2	0.00
IGOV On 02/02/2023	Index Future	Sell	2	0.00
IGOV On 04/05/2023	Index Future	Sell	2	0.00
IGOV On 04/05/2023	Index Future	Buy	2	0.00
IGOV On 04/05/2023	Index Future	Sell	2	0.00
IGOV On 04/05/2023	Index Future	Buy	2	0.00

**R186 Bond Future**

R186 On 04/05/2023	Bond Future	Sell	20	0.00
R186 On 04/05/2023	Bond Future	Buy	20	0.00
R186 On 04/05/2023	Bond Future	Sell	45	0.00
R186 On 04/05/2023	Bond Future	Buy	45	0.00
R186 On 04/05/2023	Bond Future	Sell	80	0.00
R186 On 04/05/2023	Bond Future	Buy	80	0.00
R186 On 04/05/2023	Bond Future	Sell	140	0.00
R186 On 04/05/2023	Bond Future	Buy	140	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	Buy	250	0.00
R186 On 02/02/2023	Bond Future	Sell	250	0.00
R186 On 02/02/2023	Bond Future	Sell	250	0.00
R186 On 02/02/2023	Bond Future	Buy	250	0.00
R186 On 02/02/2023	Bond Future	Sell	250	0.00
R186 On 02/02/2023	Bond Future	Buy	250	0.00
R186 On 04/05/2023	Bond Future	Sell	250	0.00
R186 On 04/05/2023	Bond Future	Buy	250	0.00
R186 On 04/05/2023	Bond Future	Buy	250	0.00
R186 On 04/05/2023	Bond Future	Buy	250	0.00
R186 On 04/05/2023	Bond Future	Sell	250	0.00
R186 On 04/05/2023	Bond Future	Buy	250	0.00
R186 On 04/05/2023	Bond Future	Sell	250	0.00
R186 On 04/05/2023	Bond Future	Buy	416	0.00
R186 On 04/05/2023	Bond Future	Sell	416	0.00
R186 On 04/05/2023	Bond Future	Buy	416	0.00
R186 On 04/05/2023	Bond Future	Sell	416	0.00
R186 On 02/02/2023	Bond Future	Sell	425	0.00
R186 On 02/02/2023	Bond Future	Buy	425	0.00
R186 On 02/02/2023	Bond Future	Buy	425	0.00
R186 On 02/02/2023	Bond Future	Sell	425	0.00
R186 On 02/02/2023	Bond Future	Buy	425	0.00
R186 On 02/02/2023	Bond Future	Sell	425	0.00
R186 On 04/05/2023	Bond Future	Sell	1,960	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/05/2023	Bond Future		Buy	1,960	0.00
R186 On 04/05/2023	Bond Future		Sell	2,245	0.00
R186 On 04/05/2023	Bond Future		Buy	2,245	0.00
<b>R197 Bond Future</b>					
R197 On 02/02/2023	Bond Future		Buy	150	0.00
R197 On 02/02/2023	Bond Future		Sell	150	0.00
<b>R2030 Bond Future</b>					
2030 On 04/05/2023	Bond Future		Sell	55	0.00
2030 On 04/05/2023	Bond Future		Buy	55	0.00
2030 On 04/05/2023	Bond Future		Buy	179	0.00
2030 On 04/05/2023	Bond Future		Sell	179	0.00
<b>R2032 Bond Future</b>					
2032 On 04/05/2023	Bond Future		Buy	6	0.00
2032 On 04/05/2023	Bond Future		Sell	6	0.00
2032 On 04/05/2023	Bond Future		Buy	6	0.00
2032 On 04/05/2023	Bond Future		Sell	6	0.00
<b>R2035 Bond Future</b>					
R035 On 03/08/2023	Bond Future		Sell	1	0.00
R035 On 03/08/2023	Bond Future		Buy	1	0.00
R035 On 03/08/2023	Bond Future		Sell	3	0.00
R035 On 03/08/2023	Bond Future		Buy	3	0.00
R035 On 03/08/2023	Bond Future		Sell	5	0.00
R035 On 03/08/2023	Bond Future		Buy	5	0.00
R035 On 03/08/2023	Bond Future		Sell	7	0.00
R035 On 03/08/2023	Bond Future		Buy	7	0.00
R035 On 03/08/2023	Bond Future		Sell	15	0.00
R035 On 03/08/2023	Bond Future		Buy	15	0.00
R035 On 03/08/2023	Bond Future		Sell	20	0.00
R035 On 03/08/2023	Bond Future		Buy	20	0.00
R035 On 03/08/2023	Bond Future		Sell	23	0.00
R035 On 03/08/2023	Bond Future		Buy	23	0.00
R035 On 03/08/2023	Bond Future		Sell	74	0.00
R035 On 03/08/2023	Bond Future		Buy	74	0.00
R035 On 03/08/2023	Bond Future		Sell	168	0.00
R035 On 03/08/2023	Bond Future		Buy	168	0.00
R035 On 03/08/2023	Bond Future		Sell	288	0.00

R035 On 03/08/2023	Bond Future	Buy	288	0.00
R035 On 03/08/2023	Bond Future	Sell	333	0.00
R035 On 03/08/2023	Bond Future	Buy	333	0.00
R035 On 03/08/2023	Bond Future	Buy	937	0.00
R035 On 03/08/2023	Bond Future	Sell	937	0.00

**R2044 Bond Future**

2044 On 04/05/2023	Bond Future	Sell	1	0.00
2044 On 04/05/2023	Bond Future	Buy	1	0.00
2044 On 04/05/2023	Bond Future	Sell	1	0.00
2044 On 04/05/2023	Bond Future	Buy	1	0.00

**Grand Total for Daily Detailed Turnover: 10,995 0.00**