



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 : 09/02/2023

TO DATE : 09/02/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts
<b>I2025 Bond Future</b>				
2025 On 04/05/2023			Buy	54
2025 On 04/05/2023			Sell	54
2025 On 04/05/2023			Buy	73
2025 On 04/05/2023			Sell	73
<b>R186 Bond Future</b>				
R186 On 02/11/2023			Buy	13
R186 On 02/11/2023			Sell	13
R186 On 02/11/2023			Sell	13
R186 On 02/11/2023			Buy	13
<b>R2030 Bond Future</b>				
2030 On 04/05/2023			Sell	3

2030 On 04/05/2023	Bond Future	Buy	3	0.00
2030 On 04/05/2023	Bond Future	Sell	3	0.00
2030 On 04/05/2023	Bond Future	Buy	3	0.00
2030 On 04/05/2023	Bond Future	Sell	20	0.00
2030 On 04/05/2023	Bond Future	Buy	20	0.00
2030 On 04/05/2023	Bond Future	Sell	32	0.00
2030 On 04/05/2023	Bond Future	Buy	32	0.00
2030 On 04/05/2023	Bond Future	Sell	45	0.00
2030 On 04/05/2023	Bond Future	Buy	45	0.00
2030 On 04/05/2023	Bond Future	Sell	60	0.00
2030 On 04/05/2023	Bond Future	Buy	60	0.00
2030 On 04/05/2023	Bond Future	Sell	200	0.00
2030 On 04/05/2023	Bond Future	Buy	200	0.00
2030 On 04/05/2023	Bond Future	Sell	363	0.00
2030 On 04/05/2023	Bond Future	Buy	363	0.00
2030 On 04/05/2023	Bond Future	Buy	363	0.00
2030 On 04/05/2023	Bond Future	Sell	363	0.00
2030 On 04/05/2023	Bond Future	Buy	363	0.00
2030 On 04/05/2023	Bond Future	Sell	363	0.00
2030 On 04/05/2023	Bond Future	Sell	363	0.00
2030 On 04/05/2023	Bond Future	Buy	363	0.00
2030 On 04/05/2023	Bond Future	Buy	406	0.00
2030 On 04/05/2023	Bond Future	Sell	406	0.00
2030 On 04/05/2023	Bond Future	Sell	822	0.00
2030 On 04/05/2023	Bond Future	Buy	822	0.00
2030 On 04/05/2023	Bond Future	Buy	1,342	0.00
2030 On 04/05/2023	Bond Future	Sell	1,342	0.00
2030 On 04/05/2023	Bond Future	Sell	1,748	0.00
2030 On 04/05/2023	Bond Future	Buy	1,748	0.00

**R2032 Bond Future**

2032 On 04/05/2023	Bond Future	Sell	1	0.00
2032 On 04/05/2023	Bond Future	Buy	1	0.00
2032 On 04/05/2023	Bond Future	Sell	35	0.00
2032 On 04/05/2023	Bond Future	Buy	35	0.00
2032 On 04/05/2023	Bond Future	Sell	38	0.00
2032 On 04/05/2023	Bond Future	Buy	38	0.00
2032 On 04/05/2023	Bond Future	Sell	55	0.00
2032 On 04/05/2023	Bond Future	Buy	55	0.00
2032 On 04/05/2023	Bond Future	Sell	70	0.00
2032 On 04/05/2023	Bond Future	Buy	70	0.00
2032 On 04/05/2023	Bond Future	Sell	300	0.00
2032 On 04/05/2023	Bond Future	Buy	300	0.00
2032 On 04/05/2023	Bond Future	Sell	499	0.00
2032 On 04/05/2023	Bond Future	Buy	499	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 04/05/2023	Bond Future		Buy	499	0.00
2032 On 04/05/2023	Bond Future		Sell	499	0.00
2032 On 04/05/2023	Bond Future		Sell	760	0.00
2032 On 04/05/2023	Bond Future		Buy	760	0.00
<b>R2035 Bond Future</b>					
R035 On 04/05/2023	Bond Future		Sell	7	0.00
R035 On 04/05/2023	Bond Future		Buy	7	0.00
R035 On 04/05/2023	Bond Future		Sell	9	0.00
R035 On 04/05/2023	Bond Future		Buy	9	0.00
R035 On 04/05/2023	Bond Future		Sell	35	0.00
R035 On 04/05/2023	Bond Future		Buy	35	0.00
R035 On 04/05/2023	Bond Future		Sell	40	0.00
R035 On 04/05/2023	Bond Future		Buy	40	0.00
R035 On 04/05/2023	Bond Future		Sell	65	0.00
R035 On 04/05/2023	Bond Future		Buy	65	0.00
R035 On 04/05/2023	Bond Future		Sell	80	0.00
R035 On 04/05/2023	Bond Future		Buy	80	0.00
R035 On 04/05/2023	Bond Future		Sell	500	0.00
R035 On 04/05/2023	Bond Future		Buy	500	0.00
R035 On 04/05/2023	Bond Future		Buy	736	0.00
R035 On 04/05/2023	Bond Future		Sell	736	0.00
R035 On 04/05/2023	Bond Future		Buy	736	0.00
R035 On 04/05/2023	Bond Future		Sell	736	0.00
<b>R2037 Bond Future</b>					
2037 On 04/05/2023	Bond Future		Buy	4	0.00
2037 On 04/05/2023	Bond Future		Sell	4	0.00
2037 On 04/05/2023	Bond Future		Buy	8	0.00
2037 On 04/05/2023	Bond Future		Sell	8	0.00
2037 On 04/05/2023	Bond Future		Buy	15	0.00
2037 On 04/05/2023	Bond Future		Sell	15	0.00
2037 On 04/05/2023	Bond Future		Buy	17	0.00
2037 On 04/05/2023	Bond Future		Sell	17	0.00
2037 On 04/05/2023	Bond Future		Buy	27	0.00
2037 On 04/05/2023	Bond Future		Sell	27	0.00
2037 On 04/05/2023	Bond Future		Buy	52	0.00
2037 On 04/05/2023	Bond Future		Sell	52	0.00
2037 On 04/05/2023	Bond Future		Buy	200	0.00
2037 On 04/05/2023	Bond Future		Sell	200	0.00

2037 On 04/05/2023	Bond Future	Sell	323	0.00
2037 On 04/05/2023	Bond Future	Buy	323	0.00
2037 On 04/05/2023	Bond Future	Sell	323	0.00
2037 On 04/05/2023	Bond Future	Buy	323	0.00
2037 On 04/05/2023	Bond Future	Sell	545	0.00
2037 On 04/05/2023	Bond Future	Buy	545	0.00

**R2040 Bond Future**

2040 On 04/05/2023	Bond Future	Buy	2	0.00
2040 On 04/05/2023	Bond Future	Sell	2	0.00
2040 On 04/05/2023	Bond Future	Buy	19	0.00
2040 On 04/05/2023	Bond Future	Sell	19	0.00
2040 On 04/05/2023	Bond Future	Buy	60	0.00
2040 On 04/05/2023	Bond Future	Sell	60	0.00
2040 On 04/05/2023	Bond Future	Buy	123	0.00
2040 On 04/05/2023	Bond Future	Sell	123	0.00
2040 On 04/05/2023	Bond Future	Buy	140	0.00
2040 On 04/05/2023	Bond Future	Sell	140	0.00
2040 On 04/05/2023	Bond Future	Buy	600	0.00
2040 On 04/05/2023	Bond Future	Sell	600	0.00
2040 On 04/05/2023	Bond Future	Sell	944	0.00
2040 On 04/05/2023	Bond Future	Buy	944	0.00
2040 On 04/05/2023	Bond Future	Buy	944	0.00
2040 On 04/05/2023	Bond Future	Sell	944	0.00

**R2044 Bond Future**

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	Sell	1	0.00
2044 On 04/05/2023	Bond Future	Buy	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	14	0.00
2044 On 04/05/2023	Bond Future	Sell	14	0.00
2044 On 04/05/2023	Bond Future	Buy	25	0.00
2044 On 04/05/2023	Bond Future	Sell	25	0.00
2044 On 04/05/2023	Bond Future	Buy	29	0.00
2044 On 04/05/2023	Bond Future	Sell	29	0.00
2044 On 04/05/2023	Bond Future	Buy	38	0.00
2044 On 04/05/2023	Bond Future	Sell	38	0.00
2044 On 04/05/2023	Bond Future	Buy	300	0.00
2044 On 04/05/2023	Bond Future	Sell	300	0.00
2044 On 04/05/2023	Bond Future	Sell	407	0.00
2044 On 04/05/2023	Bond Future	Buy	407	0.00
2044 On 04/05/2023	Bond Future	Sell	407	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 04/05/2023	Bond Future		Buy	407	0.00
<b>R2048 Bond Future</b>					
R248 On 04/05/2023	Bond Future		Buy	4	0.00
R248 On 04/05/2023	Bond Future		Sell	4	0.00
R248 On 04/05/2023	Bond Future		Buy	16	0.00
R248 On 04/05/2023	Bond Future		Sell	16	0.00
R248 On 04/05/2023	Bond Future		Buy	22	0.00
R248 On 04/05/2023	Bond Future		Sell	22	0.00
R248 On 04/05/2023	Bond Future		Buy	30	0.00
R248 On 04/05/2023	Bond Future		Sell	30	0.00
R248 On 04/05/2023	Bond Future		Buy	40	0.00
R248 On 04/05/2023	Bond Future		Sell	40	0.00
R248 On 04/05/2023	Bond Future		Buy	200	0.00
R248 On 04/05/2023	Bond Future		Sell	200	0.00
R248 On 04/05/2023	Bond Future		Sell	312	0.00
R248 On 04/05/2023	Bond Future		Buy	312	0.00
R248 On 04/05/2023	Bond Future		Sell	312	0.00
R248 On 04/05/2023	Bond Future		Buy	312	0.00
<b>R209 Bond Future</b>					
R209 On 04/05/2023	Bond Future		Sell	1	0.00
R209 On 04/05/2023	Bond Future		Buy	1	0.00
R209 On 02/11/2023	Bond Future		Buy	2	0.00
R209 On 02/11/2023	Bond Future		Sell	2	0.00
R209 On 04/05/2023	Bond Future		Sell	3	0.00
R209 On 04/05/2023	Bond Future		Buy	3	0.00
R209 On 02/11/2023	Bond Future		Buy	8	0.00
R209 On 02/11/2023	Bond Future		Sell	8	0.00
R209 On 02/11/2023	Bond Future		Buy	14	0.00
R209 On 02/11/2023	Bond Future		Sell	14	0.00
R209 On 04/05/2023	Bond Future		Sell	24	0.00
R209 On 04/05/2023	Bond Future		Buy	24	0.00
R209 On 04/05/2023	Bond Future		Sell	27	0.00
R209 On 04/05/2023	Bond Future		Buy	27	0.00
R209 On 02/11/2023	Bond Future		Buy	37	0.00
R209 On 02/11/2023	Bond Future		Sell	37	0.00
R209 On 02/11/2023	Bond Future		Buy	37	0.00
R209 On 02/11/2023	Bond Future		Sell	37	0.00
R209 On 04/05/2023	Bond Future		Sell	45	0.00

R209 On 04/05/2023	Bond Future	Buy	45	0.00
R209 On 04/05/2023	Bond Future	Sell	64	0.00
R209 On 04/05/2023	Bond Future	Buy	64	0.00
R209 On 02/11/2023	Bond Future	Buy	109	0.00
R209 On 02/11/2023	Bond Future	Sell	109	0.00
R209 On 02/11/2023	Bond Future	Sell	205	0.00
R209 On 02/11/2023	Bond Future	Buy	205	0.00
R209 On 04/05/2023	Bond Future	Sell	300	0.00
R209 On 04/05/2023	Bond Future	Buy	300	0.00
R209 On 04/05/2023	Bond Future	Sell	464	0.00
R209 On 04/05/2023	Bond Future	Buy	464	0.00
R209 On 04/05/2023	Bond Future	Buy	464	0.00
R209 On 04/05/2023	Bond Future	Sell	464	0.00

**R213 Bond Future**

R213 On 04/05/2023	Bond Future	Sell	3	0.00
R213 On 04/05/2023	Bond Future	Buy	3	0.00
R213 On 04/05/2023	Bond Future	Sell	5	0.00
R213 On 04/05/2023	Bond Future	Buy	5	0.00
R213 On 02/11/2023	Bond Future	Buy	6	0.00
R213 On 02/11/2023	Bond Future	Sell	6	0.00
R213 On 02/11/2023	Bond Future	Buy	6	0.00
R213 On 02/11/2023	Bond Future	Sell	6	0.00
R213 On 02/11/2023	Bond Future	Buy	8	0.00
R213 On 02/11/2023	Bond Future	Sell	8	0.00
R213 On 02/11/2023	Bond Future	Buy	9	0.00
R213 On 02/11/2023	Bond Future	Sell	9	0.00
R213 On 02/11/2023	Bond Future	Buy	18	0.00
R213 On 02/11/2023	Bond Future	Sell	18	0.00
R213 On 04/05/2023	Bond Future	Sell	22	0.00
R213 On 04/05/2023	Bond Future	Buy	22	0.00
R213 On 02/11/2023	Bond Future	Buy	22	0.00
R213 On 02/11/2023	Bond Future	Sell	22	0.00
R213 On 02/11/2023	Bond Future	Buy	22	0.00
R213 On 02/11/2023	Bond Future	Sell	22	0.00
R213 On 02/11/2023	Bond Future	Buy	23	0.00
R213 On 02/11/2023	Bond Future	Sell	23	0.00
R213 On 02/11/2023	Bond Future	Buy	27	0.00
R213 On 02/11/2023	Bond Future	Sell	27	0.00
R213 On 04/05/2023	Bond Future	Sell	28	0.00
R213 On 04/05/2023	Bond Future	Buy	28	0.00
R213 On 02/11/2023	Bond Future	Buy	37	0.00
R213 On 02/11/2023	Bond Future	Sell	37	0.00
R213 On 04/05/2023	Bond Future	Sell	42	0.00
R213 On 04/05/2023	Bond Future	Buy	42	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R213 On 04/05/2023	Bond Future		Sell	62	0.00
R213 On 04/05/2023	Bond Future		Buy	62	0.00
R213 On 04/05/2023	Bond Future		Sell	300	0.00
R213 On 04/05/2023	Bond Future		Buy	300	0.00
R213 On 02/11/2023	Bond Future		Sell	361	0.00
R213 On 02/11/2023	Bond Future		Buy	361	0.00
R213 On 04/05/2023	Bond Future		Sell	462	0.00
R213 On 04/05/2023	Bond Future		Buy	462	0.00
R213 On 04/05/2023	Bond Future		Buy	462	0.00
R213 On 04/05/2023	Bond Future		Sell	462	0.00
<b>R214 Bond Future</b>					
R214 On 04/05/2023	Bond Future		Buy	7	0.00
R214 On 04/05/2023	Bond Future		Sell	7	0.00
R214 On 04/05/2023	Bond Future		Buy	10	0.00
R214 On 04/05/2023	Bond Future		Sell	10	0.00
R214 On 04/05/2023	Bond Future		Buy	15	0.00
R214 On 04/05/2023	Bond Future		Sell	15	0.00
R214 On 04/05/2023	Bond Future		Buy	19	0.00
R214 On 04/05/2023	Bond Future		Sell	19	0.00
R214 On 04/05/2023	Bond Future		Buy	200	0.00
R214 On 04/05/2023	Bond Future		Sell	200	0.00
R214 On 04/05/2023	Bond Future		Sell	251	0.00
R214 On 04/05/2023	Bond Future		Buy	251	0.00
R214 On 04/05/2023	Bond Future		Sell	251	0.00
R214 On 04/05/2023	Bond Future		Buy	251	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>21,738</b>	<b>0.00</b>