



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 : 10/03/2023

TO DATE : 10/03/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
New Inflation Linked Index					
IGOV On 04/05/2023	Index Future		Sell	6	0.00
IGOV On 04/05/2023	Index Future		Buy	6	0.00
IGOV On 04/05/2023	Index Future		Sell	6	0.00
IGOV On 04/05/2023	Index Future		Buy	6	0.00
R186 Bond Future					
R186 On 02/11/2023	Bond Future		Buy	5	0.00
R186 On 02/11/2023	Bond Future		Sell	5	0.00
R186 On 02/11/2023	Bond Future		Buy	17	0.00
R186 On 02/11/2023	Bond Future		Sell	17	0.00
R186 On 02/11/2023	Bond Future		Sell	306	0.00
R186 On 02/11/2023	Bond Future		Buy	306	0.00
R186 On 02/11/2023	Bond Future		Buy	306	0.00

R186 On 02/11/2023 Bond Future Sell 306 0.00

R2030 Bond Future

2030 On 02/11/2023 Bond Future Buy 22 0.00
2030 On 02/11/2023 Bond Future Sell 22 0.00
2030 On 02/11/2023 Bond Future Buy 22 0.00
2030 On 02/11/2023 Bond Future Sell 22 0.00
2030 On 04/05/2023 Bond Future Buy 300 0.00
2030 On 04/05/2023 Bond Future Sell 300 0.00

R2032 Bond Future

2032 On 04/05/2023 Bond Future Sell 3 0.00
2032 On 04/05/2023 Bond Future Buy 3 0.00
2032 On 02/11/2023 Bond Future Sell 23 0.00
2032 On 02/11/2023 Bond Future Buy 23 0.00
2032 On 02/11/2023 Bond Future Buy 23 0.00
2032 On 02/11/2023 Bond Future Sell 23 0.00
2032 On 04/05/2023 Bond Future Buy 30 0.00
2032 On 04/05/2023 Bond Future Sell 30 0.00
2032 On 04/05/2023 Bond Future Buy 30 0.00
2032 On 04/05/2023 Bond Future Sell 30 0.00
2032 On 04/05/2023 Bond Future Buy 38 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 38 0.00
2032 On 04/05/2023 Bond Future Buy 53 0.00
2032 On 04/05/2023 Bond Future Sell 53 0.00
2032 On 04/05/2023 Bond Future Buy 59 0.00
2032 On 04/05/2023 Bond Future Sell 59 0.00
2032 On 04/05/2023 Bond Future Buy 85 0.00
2032 On 04/05/2023 Bond Future Sell 85 0.00
2032 On 04/05/2023 Bond Future Buy 414 0.00
2032 On 04/05/2023 Bond Future Sell 414 0.00
2032 On 04/05/2023 Bond Future Buy 750 0.00
2032 On 04/05/2023 Bond Future Sell 750 0.00

R2035 Bond Future

R035 On 04/05/2023 Bond Future Buy 2 0.00
R035 On 04/05/2023 Bond Future Sell 2 0.00
R035 On 04/05/2023 Bond Future Buy 4 0.00
R035 On 04/05/2023 Bond Future Sell 4 0.00
R035 On 02/11/2023 Bond Future Buy 6 0.00
R035 On 02/11/2023 Bond Future Sell 6 0.00
R035 On 04/05/2023 Bond Future Buy 7 0.00
R035 On 04/05/2023 Bond Future Sell 7 0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 04/05/2023	Bond Future		Buy	11	0.00
R035 On 04/05/2023	Bond Future		Sell	11	0.00
R035 On 04/05/2023	Bond Future		Buy	31	0.00
R035 On 04/05/2023	Bond Future		Sell	31	0.00
R035 On 04/05/2023	Bond Future		Buy	34	0.00
R035 On 04/05/2023	Bond Future		Sell	34	0.00
R035 On 04/05/2023	Bond Future		Buy	50	0.00
R035 On 04/05/2023	Bond Future		Sell	50	0.00
R035 On 04/05/2023	Bond Future		Buy	61	0.00
R035 On 04/05/2023	Bond Future		Sell	61	0.00
R035 On 04/05/2023	Bond Future		Buy	63	0.00
R035 On 04/05/2023	Bond Future		Sell	63	0.00
R035 On 04/05/2023	Bond Future		Buy	85	0.00
R035 On 04/05/2023	Bond Future		Sell	85	0.00
R035 On 04/05/2023	Bond Future		Buy	150	0.00
R035 On 04/05/2023	Bond Future		Sell	150	0.00
R035 On 04/05/2023	Bond Future		Buy	217	0.00
R035 On 04/05/2023	Bond Future		Sell	217	0.00
R035 On 04/05/2023	Bond Future		Buy	719	0.00
R035 On 04/05/2023	Bond Future		Sell	719	0.00
R035 On 04/05/2023	Bond Future		Buy	932	0.00
R035 On 04/05/2023	Bond Future		Sell	932	0.00
R035 On 04/05/2023	Bond Future		Sell	1,103	0.00
R035 On 04/05/2023	Bond Future		Buy	1,103	0.00
R035 On 04/05/2023	Bond Future		Sell	1,263	0.00
R035 On 04/05/2023	Bond Future		Buy	1,263	0.00
R2037 Bond Future					
2037 On 04/05/2023	Bond Future		Buy	3	0.00
2037 On 04/05/2023	Bond Future		Sell	3	0.00
2037 On 04/05/2023	Bond Future		Buy	87	0.00
2037 On 04/05/2023	Bond Future		Sell	87	0.00
2037 On 04/05/2023	Bond Future		Buy	196	0.00
2037 On 04/05/2023	Bond Future		Sell	196	0.00
2037 On 04/05/2023	Bond Future		Buy	236	0.00
2037 On 04/05/2023	Bond Future		Sell	236	0.00
2037 On 04/05/2023	Bond Future		Buy	522	0.00
2037 On 04/05/2023	Bond Future		Sell	522	0.00
Grand Total for Daily Detailed Turnover:				8,318	0.00