



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 : 13/03/2023

TO DATE : 13/03/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/11/2023	Bond Future		Sell	7	0.00
R186 On 02/11/2023	Bond Future		Buy	7	0.00
R186 On 04/05/2023	Bond Future		Buy	12	0.00
R186 On 04/05/2023	Bond Future		Sell	12	0.00
R186 On 04/05/2023	Bond Future		Sell	12	0.00
R186 On 04/05/2023	Bond Future		Buy	12	0.00
R186 On 02/11/2023	Bond Future		Buy	81	0.00
R186 On 02/11/2023	Bond Future		Sell	81	0.00
R186 On 04/05/2023	Bond Future		Sell	991	0.00
R186 On 04/05/2023	Bond Future		Buy	991	0.00
R186 On 04/05/2023	Bond Future		Buy	1,223	0.00
R186 On 04/05/2023	Bond Future		Sell	1,223	0.00
R186 On 04/05/2023	Bond Future		Buy	1,300	0.00

R186 On 04/05/2023	Bond Future	Sell	1,300	0.00
--------------------	-------------	------	-------	------

R2030 Bond Future

2030 On 04/05/2023	Bond Future	Sell	305	0.00
--------------------	-------------	------	-----	------

2030 On 04/05/2023	Bond Future	Buy	305	0.00
--------------------	-------------	-----	-----	------

R2032 Bond Future

2032 On 04/05/2023	Bond Future	Buy	3	0.00
--------------------	-------------	-----	---	------

2032 On 04/05/2023	Bond Future	Sell	3	0.00
--------------------	-------------	------	---	------

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	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	39	0.00
--------------------	-------------	-----	----	------

2032 On 04/05/2023	Bond Future	Sell	39	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	60	0.00
--------------------	-------------	-----	----	------

2032 On 04/05/2023	Bond Future	Sell	60	0.00
--------------------	-------------	------	----	------

2032 On 04/05/2023	Bond Future	Buy	61	0.00
--------------------	-------------	-----	----	------

2032 On 04/05/2023	Bond Future	Sell	61	0.00
--------------------	-------------	------	----	------

2032 On 04/05/2023	Bond Future	Buy	77	0.00
--------------------	-------------	-----	----	------

2032 On 04/05/2023	Bond Future	Sell	77	0.00
--------------------	-------------	------	----	------

2032 On 04/05/2023	Bond Future	Buy	77	0.00
--------------------	-------------	-----	----	------

2032 On 04/05/2023	Bond Future	Sell	77	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	106	0.00
--------------------	-------------	-----	-----	------

2032 On 04/05/2023	Bond Future	Sell	106	0.00
--------------------	-------------	------	-----	------

2032 On 04/05/2023	Bond Future	Buy	118	0.00
--------------------	-------------	-----	-----	------

2032 On 04/05/2023	Bond Future	Sell	118	0.00
--------------------	-------------	------	-----	------

2032 On 04/05/2023	Bond Future	Buy	170	0.00
--------------------	-------------	-----	-----	------

2032 On 04/05/2023	Bond Future	Sell	170	0.00
--------------------	-------------	------	-----	------

2032 On 04/05/2023	Bond Future	Buy	413	0.00
--------------------	-------------	-----	-----	------

2032 On 04/05/2023	Bond Future	Sell	413	0.00
--------------------	-------------	------	-----	------

2032 On 04/05/2023	Bond Future	Buy	666	0.00
--------------------	-------------	-----	-----	------

2032 On 04/05/2023	Bond Future	Sell	666	0.00
--------------------	-------------	------	-----	------

2032 On 04/05/2023	Bond Future	Sell	666	0.00
--------------------	-------------	------	-----	------

2032 On 04/05/2023	Bond Future	Buy	666	0.00
--------------------	-------------	-----	-----	------

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 04/05/2023	Bond Future		Buy	750	0.00
2032 On 04/05/2023	Bond Future		Sell	750	0.00
2032 On 04/05/2023	Bond Future		Buy	826	0.00
2032 On 04/05/2023	Bond Future		Sell	826	0.00
2032 On 04/05/2023	Bond Future		Buy	1,501	0.00
2032 On 04/05/2023	Bond Future		Sell	1,501	0.00
R2035 Bond Future					
R035 On 04/05/2023	Bond Future		Buy	5	0.00
R035 On 04/05/2023	Bond Future		Sell	5	0.00
R035 On 04/05/2023	Bond Future		Buy	7	0.00
R035 On 04/05/2023	Bond Future		Sell	7	0.00
R035 On 04/05/2023	Bond Future		Buy	8	0.00
R035 On 04/05/2023	Bond Future		Sell	8	0.00
R035 On 04/05/2023	Bond Future		Buy	10	0.00
R035 On 04/05/2023	Bond Future		Sell	10	0.00
R035 On 04/05/2023	Bond Future		Buy	32	0.00
R035 On 04/05/2023	Bond Future		Sell	32	0.00
R035 On 04/05/2023	Bond Future		Buy	49	0.00
R035 On 04/05/2023	Bond Future		Sell	49	0.00
R035 On 04/05/2023	Bond Future		Buy	51	0.00
R035 On 04/05/2023	Bond Future		Sell	51	0.00
R035 On 04/05/2023	Bond Future		Buy	77	0.00
R035 On 04/05/2023	Bond Future		Sell	77	0.00
R035 On 04/05/2023	Bond Future		Buy	87	0.00
R035 On 04/05/2023	Bond Future		Sell	87	0.00
R035 On 04/05/2023	Bond Future		Buy	133	0.00
R035 On 04/05/2023	Bond Future		Sell	133	0.00
R035 On 04/05/2023	Bond Future		Buy	154	0.00
R035 On 04/05/2023	Bond Future		Sell	154	0.00
R035 On 04/05/2023	Bond Future		Buy	222	0.00
R035 On 04/05/2023	Bond Future		Sell	222	0.00
R035 On 04/05/2023	Bond Future		Buy	235	0.00
R035 On 04/05/2023	Bond Future		Sell	235	0.00
R035 On 04/05/2023	Bond Future		Sell	297	0.00
R035 On 04/05/2023	Bond Future		Buy	297	0.00
R035 On 04/05/2023	Bond Future		Buy	340	0.00
R035 On 04/05/2023	Bond Future		Sell	340	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	1,130	0.00
R035 On 04/05/2023	Bond Future	Sell	1,130	0.00
R035 On 04/05/2023	Bond Future	Buy	1,295	0.00
R035 On 04/05/2023	Bond Future	Sell	1,295	0.00
R035 On 04/05/2023	Bond Future	Sell	1,981	0.00
R035 On 04/05/2023	Bond Future	Buy	1,981	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	66	0.00
2037 On 04/05/2023	Bond Future	Sell	66	0.00
2037 On 04/05/2023	Bond Future	Buy	146	0.00
2037 On 04/05/2023	Bond Future	Sell	146	0.00
2037 On 04/05/2023	Bond Future	Buy	177	0.00
2037 On 04/05/2023	Bond Future	Sell	177	0.00
2037 On 04/05/2023	Bond Future	Buy	239	0.00
2037 On 04/05/2023	Bond Future	Sell	239	0.00
2037 On 04/05/2023	Bond Future	Sell	392	0.00
2037 On 04/05/2023	Bond Future	Buy	392	0.00

R2040 Bond Future

2040 On 04/05/2023	Bond Future	Buy	63	0.00
2040 On 04/05/2023	Bond Future	Sell	63	0.00
2040 On 04/05/2023	Bond Future	Buy	160	0.00
2040 On 04/05/2023	Bond Future	Sell	160	0.00
2040 On 04/05/2023	Bond Future	Buy	3,122	0.00
2040 On 04/05/2023	Bond Future	Sell	3,122	0.00
2040 On 04/05/2023	Bond Future	Buy	3,345	0.00
2040 On 04/05/2023	Bond Future	Sell	3,345	0.00

R2044 Bond Future

2044 On 04/05/2023	Bond Future	Buy	87	0.00
2044 On 04/05/2023	Bond Future	Sell	87	0.00
2044 On 04/05/2023	Bond Future	Buy	224	0.00
2044 On 04/05/2023	Bond Future	Sell	224	0.00
2044 On 04/05/2023	Bond Future	Buy	263	0.00
2044 On 04/05/2023	Bond Future	Sell	263	0.00
2044 On 04/05/2023	Bond Future	Buy	1,064	0.00
2044 On 04/05/2023	Bond Future	Sell	1,064	0.00
2044 On 04/05/2023	Bond Future	Sell	1,638	0.00
2044 On 04/05/2023	Bond Future	Buy	1,638	0.00

R2048 Bond Future

R248 On 04/05/2023	Bond Future	Sell	224	0.00
--------------------	-------------	------	-----	------

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 04/05/2023	Bond Future		Buy	224	0.00
R213 Bond Future					
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	10	0.00
R213 On 02/11/2023	Bond Future		Sell	10	0.00
R213 On 02/11/2023	Bond Future		Buy	10	0.00
R213 On 02/11/2023	Bond Future		Sell	10	0.00
R213 On 02/11/2023	Bond Future		Buy	12	0.00
R213 On 02/11/2023	Bond Future		Sell	12	0.00
R213 On 02/11/2023	Bond Future		Buy	12	0.00
R213 On 02/11/2023	Bond Future		Sell	12	0.00
R213 On 02/11/2023	Bond Future		Buy	14	0.00
R213 On 02/11/2023	Bond Future		Sell	14	0.00
R213 On 02/11/2023	Bond Future		Buy	17	0.00
R213 On 02/11/2023	Bond Future		Sell	17	0.00
R213 On 02/11/2023	Bond Future		Buy	17	0.00
R213 On 02/11/2023	Bond Future		Sell	17	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 02/11/2023	Bond Future		Buy	18	0.00
R213 On 02/11/2023	Bond Future		Sell	18	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 02/11/2023	Bond Future		Buy	19	0.00
R213 On 02/11/2023	Bond Future		Sell	19	0.00
R213 On 02/11/2023	Bond Future		Buy	19	0.00
R213 On 02/11/2023	Bond Future		Sell	19	0.00
R213 On 02/11/2023	Bond Future		Buy	19	0.00
R213 On 02/11/2023	Bond Future		Sell	19	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	25	0.00
R213 On 02/11/2023	Bond Future		Sell	25	0.00
R213 On 02/11/2023	Bond Future		Buy	39	0.00
R213 On 02/11/2023	Bond Future		Sell	39	0.00
R213 On 02/11/2023	Bond Future		Buy	46	0.00
R213 On 02/11/2023	Bond Future		Sell	46	0.00
R213 On 02/11/2023	Bond Future		Buy	46	0.00

R213 On 02/11/2023	Bond Future	Sell	46	0.00
R213 On 02/11/2023	Bond Future	Buy	48	0.00
R213 On 02/11/2023	Bond Future	Sell	48	0.00
R213 On 02/11/2023	Bond Future	Buy	56	0.00
R213 On 02/11/2023	Bond Future	Sell	56	0.00
R213 On 02/11/2023	Bond Future	Buy	65	0.00
R213 On 02/11/2023	Bond Future	Sell	65	0.00
R213 On 02/11/2023	Bond Future	Buy	78	0.00
R213 On 02/11/2023	Bond Future	Sell	78	0.00
R213 On 02/11/2023	Bond Future	Sell	1,213	0.00
R213 On 02/11/2023	Bond Future	Buy	1,213	0.00

R214 Bond Future

R214 On 04/05/2023	Bond Future	Buy	485	0.00
R214 On 04/05/2023	Bond Future	Sell	485	0.00
R214 On 04/05/2023	Bond Future	Sell	528	0.00
R214 On 04/05/2023	Bond Future	Buy	528	0.00
R214 On 04/05/2023	Bond Future	Buy	528	0.00
R214 On 04/05/2023	Bond Future	Sell	528	0.00
R214 On 04/05/2023	Bond Future	Buy	635	0.00
R214 On 04/05/2023	Bond Future	Sell	635	0.00
R214 On 04/05/2023	Bond Future	Buy	3,499	0.00
R214 On 04/05/2023	Bond Future	Sell	3,499	0.00
R214 On 04/05/2023	Bond Future	Buy	4,619	0.00
R214 On 04/05/2023	Bond Future	Sell	4,619	0.00

Grand Total for Daily Detailed Turnover: 39,969 0.00