



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 : 28/03/2023

TO DATE : 28/03/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts
R186 Bond Future				
R186 On 02/11/2023			Buy	4
R186 On 02/11/2023			Sell	4
R186 On 04/05/2023			Sell	24
R186 On 04/05/2023			Buy	24
R186 On 04/05/2023			Sell	24
R186 On 04/05/2023			Buy	24
R186 On 04/05/2023			Buy	112
R186 On 04/05/2023			Sell	112
R186 On 04/05/2023			Buy	112
R186 On 04/05/2023			Sell	112
R2030 Bond Future				
2030 On 03/08/2023			Sell	73

2030 On 03/08/2023	Bond Future	Sell	73	0.00
2030 On 03/08/2023	Bond Future	Buy	73	0.00
2030 On 03/08/2023	Bond Future	Buy	73	0.00
2030 On 04/05/2023	Bond Future	Sell	550	0.00
2030 On 04/05/2023	Bond Future	Buy	550	0.00

R2032 Bond Future

2032 On 04/05/2023	Bond Future	Sell	459	0.00
2032 On 04/05/2023	Bond Future	Buy	459	0.00
2032 On 04/05/2023	Bond Future	Buy	459	0.00
2032 On 04/05/2023	Bond Future	Sell	459	0.00

R2044 Bond Future

2044 On 03/08/2023	Bond Future	Sell	2	0.00
2044 On 03/08/2023	Bond Future	Buy	2	0.00
2044 On 03/08/2023	Bond Future	Sell	8	0.00
2044 On 03/08/2023	Bond Future	Buy	8	0.00
2044 On 03/08/2023	Bond Future	Sell	9	0.00
2044 On 03/08/2023	Bond Future	Buy	9	0.00
2044 On 03/08/2023	Bond Future	Sell	12	0.00
2044 On 03/08/2023	Bond Future	Buy	12	0.00
2044 On 03/08/2023	Bond Future	Sell	13	0.00
2044 On 03/08/2023	Bond Future	Buy	13	0.00
2044 On 03/08/2023	Bond Future	Sell	17	0.00
2044 On 03/08/2023	Bond Future	Buy	17	0.00
2044 On 03/08/2023	Bond Future	Sell	19	0.00
2044 On 03/08/2023	Bond Future	Buy	19	0.00
2044 On 03/08/2023	Bond Future	Sell	36	0.00
2044 On 03/08/2023	Bond Future	Buy	36	0.00
2044 On 03/08/2023	Bond Future	Sell	46	0.00
2044 On 03/08/2023	Bond Future	Buy	46	0.00
2044 On 03/08/2023	Bond Future	Sell	55	0.00
2044 On 03/08/2023	Bond Future	Buy	55	0.00
2044 On 04/05/2023	Bond Future	Buy	60	0.00
2044 On 04/05/2023	Bond Future	Sell	60	0.00
2044 On 03/08/2023	Bond Future	Sell	86	0.00
2044 On 03/08/2023	Bond Future	Buy	86	0.00
2044 On 03/08/2023	Bond Future	Sell	164	0.00
2044 On 03/08/2023	Bond Future	Buy	164	0.00
2044 On 03/08/2023	Bond Future	Sell	169	0.00
2044 On 03/08/2023	Bond Future	Buy	169	0.00
2044 On 03/08/2023	Bond Future	Sell	388	0.00
2044 On 03/08/2023	Bond Future	Buy	388	0.00
2044 On 03/08/2023	Bond Future	Sell	440	0.00
2044 On 03/08/2023	Bond Future	Buy	440	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 03/08/2023			Sell	511	0.00
2044 On 03/08/2023			Buy	511	0.00
2044 On 03/08/2023			Sell	666	0.00
2044 On 03/08/2023			Buy	666	0.00
2044 On 03/08/2023			Sell	741	0.00
2044 On 03/08/2023			Buy	741	0.00
2044 On 03/08/2023			Buy	3,382	0.00
2044 On 03/08/2023			Sell	3,382	0.00
R209 Bond Future					
R209 On 04/05/2023			Sell	180	0.00
R209 On 04/05/2023			Buy	180	0.00
Grand Total for Daily Detailed Turnover:				8,894	0.00