



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 : 19/06/2023

TO DATE : 19/06/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 03/08/2023	Bond Future		Sell	138	0.00
R186 On 03/08/2023	Bond Future		Buy	138	0.00
R186 On 02/11/2023	Bond Future		Sell	471	0.00
R186 On 02/11/2023	Bond Future		Buy	471	0.00
R186 On 02/11/2023	Bond Future		Buy	1,626	0.00
R186 On 02/11/2023	Bond Future		Sell	1,626	0.00
R186 On 02/11/2023	Bond Future		Sell	1,626	0.00
R186 On 02/11/2023	Bond Future		Buy	1,626	0.00
R2030 Bond Future					
2030 On 03/08/2023	Bond Future		Buy	3	0.00
2030 On 03/08/2023	Bond Future		Sell	3	0.00
2030 On 03/08/2023	Bond Future		Buy	4	0.00

-

-
λ

2030 On 03/08/2023	Bond Future	Sell	4	0.00
2030 On 03/08/2023	Bond Future	Buy	7	0.00
2030 On 03/08/2023	Bond Future	Sell	7	0.00
2030 On 03/08/2023	Bond Future	Buy	9	0.00
2030 On 03/08/2023	Bond Future	Sell	9	0.00
2030 On 03/08/2023	Bond Future	Sell	23	0.00
2030 On 03/08/2023	Bond Future	Buy	23	0.00
2030 On 03/08/2023	Bond Future	Buy	23	0.00
2030 On 03/08/2023	Bond Future	Sell	23	0.00

R2032 Bond Future

2032 On 03/08/2023	Bond Future	Buy	3	0.00
2032 On 03/08/2023	Bond Future	Sell	3	0.00
2032 On 03/08/2023	Bond Future	Sell	9	0.00
2032 On 03/08/2023	Bond Future	Buy	9	0.00
2032 On 03/08/2023	Bond Future	Buy	9	0.00
2032 On 03/08/2023	Bond Future	Sell	9	0.00
2032 On 03/08/2023	Bond Future	Buy	13	0.00
2032 On 03/08/2023	Bond Future	Sell	13	0.00
2032 On 03/08/2023	Bond Future	Buy	14	0.00
2032 On 03/08/2023	Bond Future	Sell	14	0.00
2032 On 03/08/2023	Bond Future	Buy	34	0.00
2032 On 03/08/2023	Bond Future	Sell	34	0.00
2032 On 03/08/2023	Bond Future	Buy	34	0.00
2032 On 03/08/2023	Bond Future	Sell	34	0.00
2032 On 03/08/2023	Bond Future	Buy	34	0.00
2032 On 03/08/2023	Bond Future	Sell	34	0.00
2032 On 03/08/2023	Bond Future	Buy	132	0.00
2032 On 03/08/2023	Bond Future	Sell	132	0.00
2032 On 03/08/2023	Bond Future	Sell	132	0.00
2032 On 03/08/2023	Bond Future	Buy	132	0.00

R2035 Bond Future

R035 On 03/08/2023	Bond Future	Buy	7	0.00
R035 On 03/08/2023	Bond Future	Sell	7	0.00
R035 On 03/08/2023	Bond Future	Buy	19	0.00
R035 On 03/08/2023	Bond Future	Sell	19	0.00
R035 On 03/08/2023	Bond Future	Buy	40	0.00
R035 On 03/08/2023	Bond Future	Sell	40	0.00
R035 On 03/08/2023	Bond Future	Buy	49	0.00
R035 On 03/08/2023	Bond Future	Sell	49	0.00
R035 On 03/08/2023	Bond Future	Buy	51	0.00
R035 On 03/08/2023	Bond Future	Sell	51	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 03/08/2023			Buy	51	0.00
R035 On 03/08/2023			Sell	51	0.00
R035 On 03/08/2023			Buy	217	0.00
R035 On 03/08/2023			Sell	217	0.00
R035 On 03/08/2023			Sell	217	0.00
R035 On 03/08/2023			Buy	217	0.00
R2037 Bond Future					
2037 On 03/08/2023			Buy	5	0.00
2037 On 03/08/2023			Sell	5	0.00
2037 On 03/08/2023			Buy	10	0.00
2037 On 03/08/2023			Sell	10	0.00
2037 On 03/08/2023			Buy	27	0.00
2037 On 03/08/2023			Sell	27	0.00
2037 On 03/08/2023			Buy	30	0.00
2037 On 03/08/2023			Sell	30	0.00
2037 On 03/08/2023			Buy	30	0.00
2037 On 03/08/2023			Sell	30	0.00
2037 On 03/08/2023			Buy	41	0.00
2037 On 03/08/2023			Sell	41	0.00
2037 On 03/08/2023			Buy	143	0.00
2037 On 03/08/2023			Sell	143	0.00
2037 On 03/08/2023			Sell	143	0.00
2037 On 03/08/2023			Buy	143	0.00
R2040 Bond Future					
2040 On 03/08/2023			Buy	4	0.00
2040 On 03/08/2023			Sell	4	0.00
2040 On 03/08/2023			Buy	5	0.00
2040 On 03/08/2023			Sell	5	0.00
2040 On 03/08/2023			Buy	13	0.00
2040 On 03/08/2023			Sell	13	0.00
2040 On 03/08/2023			Buy	22	0.00
2040 On 03/08/2023			Sell	22	0.00
2040 On 03/08/2023			Buy	23	0.00
2040 On 03/08/2023			Sell	23	0.00
2040 On 03/08/2023			Buy	30	0.00
2040 On 03/08/2023			Sell	30	0.00
2040 On 03/08/2023			Buy	97	0.00

2040 On 03/08/2023	Bond Future	Sell	97	0.00
2040 On 03/08/2023	Bond Future	Sell	97	0.00
2040 On 03/08/2023	Bond Future	Buy	97	0.00
2040 On 02/11/2023	Bond Future	Sell	226	0.00
2040 On 02/11/2023	Bond Future	Buy	226	0.00
2040 On 02/11/2023	Bond Future	Sell	226	0.00
2040 On 02/11/2023	Bond Future	Buy	226	0.00

R2044 Bond Future

2044 On 03/08/2023	Bond Future	Buy	2	0.00
2044 On 03/08/2023	Bond Future	Sell	2	0.00
2044 On 03/08/2023	Bond Future	Buy	3	0.00
2044 On 03/08/2023	Bond Future	Sell	3	0.00
2044 On 03/08/2023	Bond Future	Buy	7	0.00
2044 On 03/08/2023	Bond Future	Sell	7	0.00
2044 On 03/08/2023	Bond Future	Buy	10	0.00
2044 On 03/08/2023	Bond Future	Sell	10	0.00
2044 On 03/08/2023	Bond Future	Buy	10	0.00
2044 On 03/08/2023	Bond Future	Sell	10	0.00
2044 On 03/08/2023	Bond Future	Buy	11	0.00
2044 On 03/08/2023	Bond Future	Sell	11	0.00
2044 On 03/08/2023	Bond Future	Buy	12	0.00
2044 On 03/08/2023	Bond Future	Sell	12	0.00
2044 On 03/08/2023	Bond Future	Buy	28	0.00
2044 On 03/08/2023	Bond Future	Sell	28	0.00
2044 On 03/08/2023	Bond Future	Buy	33	0.00
2044 On 03/08/2023	Bond Future	Sell	33	0.00
2044 On 03/08/2023	Bond Future	Buy	44	0.00
2044 On 03/08/2023	Bond Future	Sell	44	0.00
2044 On 03/08/2023	Bond Future	Sell	44	0.00
2044 On 03/08/2023	Bond Future	Buy	44	0.00
2044 On 03/08/2023	Bond Future	Buy	62	0.00
2044 On 03/08/2023	Bond Future	Sell	62	0.00
2044 On 03/08/2023	Bond Future	Buy	89	0.00
2044 On 03/08/2023	Bond Future	Sell	89	0.00
2044 On 03/08/2023	Bond Future	Buy	952	0.00
2044 On 03/08/2023	Bond Future	Sell	952	0.00
2044 On 03/08/2023	Bond Future	Buy	1,175	0.00
2044 On 03/08/2023	Bond Future	Sell	1,175	0.00

R2048 Bond Future

R248 On 03/08/2023	Bond Future	Buy	1	0.00
R248 On 03/08/2023	Bond Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 03/08/2023			Buy	2	0.00
R248 On 03/08/2023			Sell	2	0.00
R248 On 03/08/2023			Buy	5	0.00
R248 On 03/08/2023			Sell	5	0.00
R248 On 03/08/2023			Buy	8	0.00
R248 On 03/08/2023			Sell	8	0.00
R248 On 03/08/2023			Buy	15	0.00
R248 On 03/08/2023			Sell	15	0.00
R248 On 03/08/2023			Buy	16	0.00
R248 On 03/08/2023			Sell	16	0.00
R248 On 03/08/2023			Buy	47	0.00
R248 On 03/08/2023			Buy	47	0.00
R248 On 03/08/2023			Sell	47	0.00
R248 On 03/08/2023			Sell	47	0.00
R209 Bond Future					
R209 On 03/08/2023			Buy	3	0.00
R209 On 03/08/2023			Sell	3	0.00
R209 On 03/08/2023			Buy	12	0.00
R209 On 03/08/2023			Sell	12	0.00
R209 On 03/08/2023			Sell	16	0.00
R209 On 03/08/2023			Buy	16	0.00
R209 On 03/08/2023			Buy	16	0.00
R209 On 03/08/2023			Sell	16	0.00
R209 On 03/08/2023			Buy	30	0.00
R209 On 03/08/2023			Sell	30	0.00
R209 On 03/08/2023			Buy	31	0.00
R209 On 03/08/2023			Sell	31	0.00
R209 On 03/08/2023			Buy	33	0.00
R209 On 03/08/2023			Sell	33	0.00
R209 On 03/08/2023			Buy	39	0.00
R209 On 03/08/2023			Sell	39	0.00
R209 On 03/08/2023			Buy	148	0.00
R209 On 03/08/2023			Sell	148	0.00
R209 On 03/08/2023			Sell	148	0.00
R209 On 03/08/2023			Buy	148	0.00
R213 Bond Future					
R213 On 03/08/2023			Buy	3	0.00

R213 On 03/08/2023	Bond Future	Sell	3	0.00
R213 On 03/08/2023	Bond Future	Buy	10	0.00
R213 On 03/08/2023	Bond Future	Sell	10	0.00
R213 On 03/08/2023	Bond Future	Buy	11	0.00
R213 On 03/08/2023	Bond Future	Sell	11	0.00
R213 On 03/08/2023	Bond Future	Sell	28	0.00
R213 On 03/08/2023	Bond Future	Buy	28	0.00
R213 On 03/08/2023	Bond Future	Buy	28	0.00
R213 On 03/08/2023	Bond Future	Sell	28	0.00
R213 On 03/08/2023	Bond Future	Buy	28	0.00
R213 On 03/08/2023	Bond Future	Sell	28	0.00
R213 On 03/08/2023	Bond Future	Buy	28	0.00
R213 On 03/08/2023	Bond Future	Sell	28	0.00
R213 On 03/08/2023	Bond Future	Buy	28	0.00
R213 On 03/08/2023	Bond Future	Sell	28	0.00
R213 On 03/08/2023	Bond Future	Buy	30	0.00
R213 On 03/08/2023	Bond Future	Buy	30	0.00
R213 On 03/08/2023	Bond Future	Buy	58	0.00
R213 On 03/08/2023	Bond Future	Sell	58	0.00
R213 On 03/08/2023	Bond Future	Buy	108	0.00
R213 On 03/08/2023	Bond Future	Sell	108	0.00
R213 On 03/08/2023	Bond Future	Sell	108	0.00
R213 On 03/08/2023	Bond Future	Buy	108	0.00
R213 On 02/11/2023	Bond Future	Buy	168	0.00
R213 On 02/11/2023	Bond Future	Sell	168	0.00
R213 On 02/11/2023	Bond Future	Sell	623	0.00
R213 On 02/11/2023	Bond Future	Buy	623	0.00

R214 Bond Future

R214 On 03/08/2023	Bond Future	Buy	2	0.00
R214 On 03/08/2023	Bond Future	Sell	2	0.00
R214 On 03/08/2023	Bond Future	Buy	3	0.00
R214 On 03/08/2023	Bond Future	Sell	3	0.00
R214 On 03/08/2023	Bond Future	Buy	8	0.00
R214 On 03/08/2023	Bond Future	Sell	8	0.00
R214 On 03/08/2023	Bond Future	Buy	9	0.00
R214 On 03/08/2023	Bond Future	Sell	9	0.00
R214 On 03/08/2023	Bond Future	Buy	13	0.00
R214 On 03/08/2023	Bond Future	Sell	13	0.00
R214 On 03/08/2023	Bond Future	Buy	16	0.00
R214 On 03/08/2023	Bond Future	Sell	16	0.00
R214 On 03/08/2023	Bond Future	Buy	51	0.00
R214 On 03/08/2023	Bond Future	Sell	51	0.00
R214 On 03/08/2023	Bond Future	Sell	51	0.00
R214 On 03/08/2023	Bond Future	Buy	51	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Grand Total for Daily Detailed Turnover:				10,650	0.00
