



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 : 21/07/2023

TO DATE : 21/07/2023

---

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

---

**All Bond Index**

ALBI On 03/08/2023	Index Future		Buy	2	0.00
ALBI On 03/08/2023	Index Future		Sell	2	0.00
ALBI On 02/11/2023	Index Future		Sell	2	0.00
ALBI On 02/11/2023	Index Future		Buy	2	0.00
ALBI On 03/08/2023	Index Future		Buy	3	0.00
ALBI On 03/08/2023	Index Future		Sell	3	0.00
ALBI On 02/11/2023	Index Future		Sell	3	0.00
ALBI On 02/11/2023	Index Future		Buy	3	0.00
ALBI On 03/08/2023	Index Future		Buy	16	0.00
ALBI On 03/08/2023	Index Future		Sell	16	0.00
ALBI On 02/11/2023	Index Future		Sell	16	0.00
ALBI On 02/11/2023	Index Future		Buy	16	0.00
ALBI On 03/08/2023	Index Future		Buy	21	0.00

ALBI On 03/08/2023	Index Future	Sell	21	0.00
ALBI On 03/08/2023	Index Future	Buy	21	0.00
ALBI On 03/08/2023	Index Future	Sell	21	0.00
ALBI On 02/11/2023	Index Future	Sell	21	0.00
ALBI On 02/11/2023	Index Future	Buy	21	0.00
ALBI On 02/11/2023	Index Future	Sell	21	0.00
ALBI On 02/11/2023	Index Future	Buy	21	0.00

**I2050 Bond Future**

2050 On 03/08/2023	Bond Future	Sell	918	0.00
2050 On 03/08/2023	Bond Future	Buy	918	0.00
2050 On 03/08/2023	Bond Future	Buy	918	0.00
2050 On 03/08/2023	Bond Future	Sell	918	0.00
2050 On 02/11/2023	Bond Future	Sell	918	0.00
2050 On 02/11/2023	Bond Future	Buy	918	0.00
2050 On 02/11/2023	Bond Future	Buy	918	0.00
2050 On 02/11/2023	Bond Future	Sell	918	0.00

**New Inflation Linked Index**

IGOV On 03/08/2023	Index Future	Buy	1	0.00
IGOV On 03/08/2023	Index Future	Sell	1	0.00
IGOV On 03/08/2023	Index Future	Buy	1	0.00
IGOV On 03/08/2023	Index Future	Sell	1	0.00
IGOV On 02/11/2023	Index Future	Sell	1	0.00
IGOV On 02/11/2023	Index Future	Buy	1	0.00
IGOV On 02/11/2023	Index Future	Sell	1	0.00
IGOV On 02/11/2023	Index Future	Buy	1	0.00
IGOV On 03/08/2023	Index Future	Buy	6	0.00
IGOV On 03/08/2023	Index Future	Sell	6	0.00
IGOV On 02/11/2023	Index Future	Sell	6	0.00
IGOV On 02/11/2023	Index Future	Buy	6	0.00
IGOV On 03/08/2023	Index Future	Buy	8	0.00
IGOV On 03/08/2023	Index Future	Sell	8	0.00
IGOV On 03/08/2023	Index Future	Sell	8	0.00
IGOV On 03/08/2023	Index Future	Buy	8	0.00
IGOV On 02/11/2023	Index Future	Sell	8	0.00
IGOV On 02/11/2023	Index Future	Buy	8	0.00
IGOV On 02/11/2023	Index Future	Sell	8	0.00
IGOV On 02/11/2023	Index Future	Buy	8	0.00

**R186 Bond Future**

R186 On 02/11/2023	Bond Future	Sell	14	0.00
R186 On 02/11/2023	Bond Future	Buy	14	0.00
R186 On 03/08/2023	Bond Future	Buy	20	0.00
R186 On 03/08/2023	Bond Future	Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2023	Bond Future		Sell	23	0.00
R186 On 02/11/2023	Bond Future		Buy	23	0.00
R186 On 02/11/2023	Bond Future		Sell	25	0.00
R186 On 02/11/2023	Bond Future		Buy	25	0.00
R186 On 02/11/2023	Bond Future		Sell	30	0.00
R186 On 02/11/2023	Bond Future		Buy	30	0.00
R186 On 02/11/2023	Bond Future		Sell	34	0.00
R186 On 02/11/2023	Bond Future		Buy	34	0.00
R186 On 02/11/2023	Bond Future		Sell	64	0.00
R186 On 02/11/2023	Bond Future		Buy	64	0.00
R186 On 02/11/2023	Bond Future		Sell	92	0.00
R186 On 02/11/2023	Bond Future		Buy	92	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		Sell	419	0.00
R186 On 02/11/2023	Bond Future		Buy	419	0.00
R186 On 02/11/2023	Bond Future		Sell	875	0.00
R186 On 02/11/2023	Bond Future		Buy	875	0.00
R186 On 02/11/2023	Bond Future		Sell	1,463	0.00
R186 On 02/11/2023	Bond Future		Buy	1,463	0.00
R186 On 02/11/2023	Bond Future		Buy	2,000	0.00
R186 On 02/11/2023	Bond Future		Sell	2,000	0.00
R186 On 02/11/2023	Bond Future		Sell	2,000	0.00
R186 On 02/11/2023	Bond Future		Buy	2,000	0.00
R186 On 02/11/2023	Bond Future		Sell	2,000	0.00
R186 On 02/11/2023	Bond Future		Buy	2,000	0.00
<b>R2030 Bond Future</b>					
2030 On 02/11/2023	Bond Future		Sell	275	0.00
2030 On 02/11/2023	Bond Future		Buy	275	0.00
<b>R2032 Bond Future</b>					
2032 On 03/08/2023	Bond Future		Buy	35	0.00
2032 On 03/08/2023	Bond Future		Sell	35	0.00
2032 On 03/08/2023	Bond Future		Buy	35	0.00
2032 On 03/08/2023	Bond Future		Sell	35	0.00
2032 On 02/11/2023	Bond Future		Sell	35	0.00
2032 On 02/11/2023	Bond Future		Buy	35	0.00
2032 On 02/11/2023	Bond Future		Buy	35	0.00
2032 On 02/11/2023	Bond Future		Sell	35	0.00

2032 On 02/11/2023	Bond Future	Sell	58	0.00
2032 On 02/11/2023	Bond Future	Buy	58	0.00
2032 On 02/11/2023	Bond Future	Sell	58	0.00
2032 On 02/11/2023	Bond Future	Buy	58	0.00
2032 On 03/08/2023	Bond Future	Buy	68	0.00
2032 On 03/08/2023	Bond Future	Sell	68	0.00
2032 On 02/11/2023	Bond Future	Sell	68	0.00
2032 On 02/11/2023	Bond Future	Buy	68	0.00
2032 On 02/11/2023	Bond Future	Buy	78	0.00
2032 On 02/11/2023	Bond Future	Sell	78	0.00
2032 On 02/11/2023	Bond Future	Buy	78	0.00
2032 On 02/11/2023	Bond Future	Sell	78	0.00
2032 On 03/08/2023	Bond Future	Buy	106	0.00
2032 On 03/08/2023	Bond Future	Sell	106	0.00
2032 On 03/08/2023	Bond Future	Buy	106	0.00
2032 On 03/08/2023	Bond Future	Sell	106	0.00
2032 On 02/11/2023	Bond Future	Sell	106	0.00
2032 On 02/11/2023	Bond Future	Buy	106	0.00
2032 On 02/11/2023	Bond Future	Sell	106	0.00
2032 On 02/11/2023	Bond Future	Buy	106	0.00
2032 On 03/08/2023	Bond Future	Buy	114	0.00
2032 On 03/08/2023	Bond Future	Sell	114	0.00
2032 On 02/11/2023	Bond Future	Sell	114	0.00
2032 On 02/11/2023	Bond Future	Buy	114	0.00
2032 On 03/08/2023	Bond Future	Buy	280	0.00
2032 On 03/08/2023	Bond Future	Sell	280	0.00
2032 On 02/11/2023	Bond Future	Sell	280	0.00
2032 On 02/11/2023	Bond Future	Buy	280	0.00
2032 On 03/08/2023	Bond Future	Buy	512	0.00
2032 On 03/08/2023	Bond Future	Sell	512	0.00
2032 On 02/11/2023	Bond Future	Sell	512	0.00
2032 On 02/11/2023	Bond Future	Buy	512	0.00
2032 On 03/08/2023	Bond Future	Buy	941	0.00
2032 On 03/08/2023	Bond Future	Sell	941	0.00
2032 On 02/11/2023	Bond Future	Buy	941	0.00
2032 On 02/11/2023	Bond Future	Sell	941	0.00

**R2035 Bond Future**

R035 On 03/08/2023	Bond Future	Buy	24	0.00
R035 On 03/08/2023	Bond Future	Sell	24	0.00
R035 On 02/11/2023	Bond Future	Sell	24	0.00
R035 On 02/11/2023	Bond Future	Buy	24	0.00
R035 On 03/08/2023	Bond Future	Buy	121	0.00
R035 On 03/08/2023	Bond Future	Sell	121	0.00
R035 On 02/11/2023	Bond Future	Sell	121	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/11/2023	Bond Future		Buy	121	0.00
R035 On 03/08/2023	Bond Future		Buy	145	0.00
R035 On 03/08/2023	Bond Future		Sell	145	0.00
R035 On 03/08/2023	Bond Future		Sell	145	0.00
R035 On 03/08/2023	Bond Future		Buy	145	0.00
R035 On 02/11/2023	Bond Future		Sell	145	0.00
R035 On 02/11/2023	Bond Future		Buy	145	0.00
R035 On 02/11/2023	Bond Future		Buy	145	0.00
R035 On 02/11/2023	Bond Future		Sell	145	0.00
<b>R2037 Bond Future</b>					
2037 On 02/11/2023	Bond Future		Buy	3	0.00
2037 On 02/11/2023	Bond Future		Sell	3	0.00
2037 On 02/11/2023	Bond Future		Buy	9	0.00
2037 On 02/11/2023	Bond Future		Sell	9	0.00
2037 On 02/11/2023	Bond Future		Buy	18	0.00
2037 On 02/11/2023	Bond Future		Sell	18	0.00
2037 On 03/08/2023	Bond Future		Buy	26	0.00
2037 On 03/08/2023	Bond Future		Sell	26	0.00
2037 On 02/11/2023	Bond Future		Sell	26	0.00
2037 On 02/11/2023	Bond Future		Buy	26	0.00
2037 On 02/11/2023	Bond Future		Buy	27	0.00
2037 On 02/11/2023	Bond Future		Sell	27	0.00
2037 On 03/08/2023	Bond Future		Buy	68	0.00
2037 On 03/08/2023	Bond Future		Sell	68	0.00
2037 On 02/11/2023	Bond Future		Sell	68	0.00
2037 On 02/11/2023	Bond Future		Buy	68	0.00
2037 On 03/08/2023	Bond Future		Buy	164	0.00
2037 On 03/08/2023	Bond Future		Sell	164	0.00
2037 On 02/11/2023	Bond Future		Sell	164	0.00
2037 On 02/11/2023	Bond Future		Buy	164	0.00
2037 On 03/08/2023	Bond Future		Buy	258	0.00
2037 On 03/08/2023	Bond Future		Sell	258	0.00
2037 On 02/11/2023	Bond Future		Sell	258	0.00
2037 On 02/11/2023	Bond Future		Buy	258	0.00
2037 On 02/11/2023	Bond Future		Buy	295	0.00
2037 On 02/11/2023	Bond Future		Sell	295	0.00
2037 On 02/11/2023	Bond Future		Buy	352	0.00
2037 On 02/11/2023	Bond Future		Sell	352	0.00
2037 On 03/08/2023	Bond Future		Buy	4,766	0.00

2037 On 03/08/2023	Bond Future	Sell	4,766	0.00
2037 On 02/11/2023	Bond Future	Sell	4,766	0.00
2037 On 02/11/2023	Bond Future	Buy	4,766	0.00
2037 On 03/08/2023	Bond Future	Sell	5,024	0.00
2037 On 03/08/2023	Bond Future	Buy	5,024	0.00
2037 On 02/11/2023	Bond Future	Sell	5,024	0.00
2037 On 02/11/2023	Bond Future	Buy	5,024	0.00

**R2048 Bond Future**

R248 On 03/08/2023	Bond Future	Buy	64	0.00
R248 On 03/08/2023	Bond Future	Sell	64	0.00
R248 On 03/08/2023	Bond Future	Buy	64	0.00
R248 On 03/08/2023	Bond Future	Sell	64	0.00

**R213 Bond Future**

R213 On 02/11/2023	Bond Future	Buy	114	0.00
R213 On 02/11/2023	Bond Future	Sell	114	0.00
R213 On 02/11/2023	Bond Future	Sell	114	0.00
R213 On 02/11/2023	Bond Future	Buy	114	0.00

**Grand Total for Daily Detailed Turnover: 40,694 0.00**