



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 : 10/08/2023

TO DATE : 10/08/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2038 Bond Future</b>					
2038 On 02/11/2023			Sell	67	0.00
2038 On 02/11/2023			Buy	67	0.00
2038 On 02/11/2023			Sell	67	0.00
2038 On 02/11/2023			Buy	67	0.00
<b>I2046 Bond Future</b>					
2046 On 02/11/2023			Sell	78	0.00
2046 On 02/11/2023			Buy	78	0.00
2046 On 02/11/2023			Sell	78	0.00
2046 On 02/11/2023			Buy	78	0.00
<b>I2050 Bond Future</b>					
2050 On 02/11/2023			Sell	76	0.00

2050 On 02/11/2023	Bond Future	Buy	76	0.00
2050 On 02/11/2023	Bond Future	Sell	76	0.00
2050 On 02/11/2023	Bond Future	Buy	76	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	5	0.00
R186 On 02/11/2023	Bond Future	Sell	5	0.00
R186 On 02/11/2023	Bond Future	Sell	24	0.00
R186 On 02/11/2023	Bond Future	Buy	24	0.00
R186 On 02/11/2023	Bond Future	Sell	24	0.00
R186 On 02/11/2023	Bond Future	Buy	24	0.00
R186 On 02/11/2023	Bond Future	Sell	930	0.00
R186 On 02/11/2023	Bond Future	Buy	930	0.00
R186 On 02/11/2023	Bond Future	Sell	1,665	0.00
R186 On 02/11/2023	Bond Future	Buy	1,665	0.00
R186 On 02/11/2023	Bond Future	Buy	1,665	0.00
R186 On 02/11/2023	Bond Future	Sell	1,665	0.00

**R2030 Bond Future**

2030 On 02/11/2023	Bond Future	Sell	1,100	0.00
2030 On 02/11/2023	Bond Future	Buy	1,100	0.00

**R2032 Bond Future**

2032 On 02/11/2023	Bond Future	Buy	1,036	0.00
2032 On 02/11/2023	Bond Future	Sell	1,036	0.00
2032 On 02/11/2023	Bond Future	Sell	1,036	0.00
2032 On 02/11/2023	Bond Future	Buy	1,036	0.00

**R2037 Bond Future**

2037 On 02/11/2023	Bond Future	Buy	266	0.00
2037 On 02/11/2023	Bond Future	Sell	266	0.00
2037 On 02/11/2023	Bond Future	Buy	266	0.00
2037 On 02/11/2023	Bond Future	Sell	266	0.00

**R2040 Bond Future**

2040 On 02/11/2023	Bond Future	Buy	39	0.00
2040 On 02/11/2023	Bond Future	Sell	39	0.00
2040 On 02/11/2023	Bond Future	Buy	62	0.00
2040 On 02/11/2023	Bond Future	Sell	62	0.00
2040 On 02/11/2023	Bond Future	Buy	149	0.00
2040 On 02/11/2023	Bond Future	Sell	149	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2048 Bond Future</b>					
R248 On 02/11/2023	Bond Future		Buy	101	0.00
R248 On 02/11/2023	Bond Future		Sell	101	0.00
R248 On 02/11/2023	Bond Future		Buy	101	0.00
R248 On 02/11/2023	Bond Future		Sell	101	0.00
<b>R214 Bond Future</b>					
R214 On 02/11/2023	Bond Future		Sell	6	0.00
R214 On 02/11/2023	Bond Future		Sell	6	0.00
R214 On 02/11/2023	Bond Future		Buy	6	0.00
R214 On 02/11/2023	Bond Future		Buy	6	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>8,928</b>	<b>0.00</b>