



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 : 16/02/2023

TO DATE : 16/02/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R202 Bond Future</b>					
R202 On 04/05/2023	Bond Future		Sell	84	0.00
R202 On 04/05/2023	Bond Future		Buy	84	0.00
R202 On 04/05/2023	Bond Future		Buy	84	0.00
R202 On 04/05/2023	Bond Future		Sell	84	0.00
<b>R2030 Bond Future</b>					
2030 On 04/05/2023	Bond Future		Sell	154	0.00
2030 On 04/05/2023	Bond Future		Buy	154	0.00
2030 On 04/05/2023	Bond Future		Sell	1,100	0.00
2030 On 04/05/2023	Bond Future		Buy	1,100	0.00
2030 On 04/05/2023	Bond Future		Sell	1,100	0.00
2030 On 04/05/2023	Bond Future		Buy	1,100	0.00

-

-  
λ

**R2032 Bond Future**

2032 On 04/05/2023	Bond Future	Buy	103	0.00
2032 On 04/05/2023	Bond Future	Sell	103	0.00

**R2035 Bond Future**

R035 On 04/05/2023	Bond Future	Buy	2	0.00
R035 On 04/05/2023	Bond Future	Sell	2	0.00
R035 On 04/05/2023	Bond Future	Sell	2	0.00
R035 On 04/05/2023	Bond Future	Buy	2	0.00
R035 On 04/05/2023	Bond Future	Buy	174	0.00
R035 On 04/05/2023	Bond Future	Sell	174	0.00
R035 On 04/05/2023	Bond Future	Buy	174	0.00
R035 On 04/05/2023	Bond Future	Sell	174	0.00
R035 On 03/08/2023	Bond Future	Sell	350	0.00
R035 On 03/08/2023	Bond Future	Buy	350	0.00
R035 On 03/08/2023	Bond Future	Sell	1,350	0.00
R035 On 03/08/2023	Bond Future	Buy	1,350	0.00
R035 On 03/08/2023	Bond Future	Sell	2,500	0.00
R035 On 03/08/2023	Bond Future	Buy	2,500	0.00
R035 On 03/08/2023	Bond Future	Sell	4,200	0.00
R035 On 03/08/2023	Bond Future	Buy	4,200	0.00

**R2037 Bond Future**

2037 On 04/05/2023	Bond Future	Sell	88	0.00
2037 On 04/05/2023	Bond Future	Buy	88	0.00

**R2040 Bond Future**

2040 On 03/08/2023	Bond Future	Sell	9	0.00
2040 On 03/08/2023	Bond Future	Buy	9	0.00
2040 On 03/08/2023	Bond Future	Sell	10	0.00
2040 On 03/08/2023	Bond Future	Buy	10	0.00
2040 On 03/08/2023	Bond Future	Sell	11	0.00
2040 On 03/08/2023	Bond Future	Buy	11	0.00
2040 On 03/08/2023	Bond Future	Sell	12	0.00
2040 On 03/08/2023	Bond Future	Buy	12	0.00
2040 On 03/08/2023	Bond Future	Sell	14	0.00
2040 On 03/08/2023	Bond Future	Buy	14	0.00
2040 On 03/08/2023	Bond Future	Sell	25	0.00
2040 On 03/08/2023	Bond Future	Buy	25	0.00
2040 On 03/08/2023	Bond Future	Sell	43	0.00
2040 On 03/08/2023	Bond Future	Buy	43	0.00
2040 On 03/08/2023	Bond Future	Sell	53	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/08/2023	Bond Future		Buy	53	0.00
2040 On 03/08/2023	Bond Future		Sell	118	0.00
2040 On 03/08/2023	Bond Future		Buy	118	0.00
2040 On 03/08/2023	Bond Future		Sell	282	0.00
2040 On 03/08/2023	Bond Future		Buy	282	0.00
2040 On 03/08/2023	Bond Future		Sell	321	0.00
2040 On 03/08/2023	Bond Future		Buy	321	0.00
2040 On 03/08/2023	Bond Future		Sell	898	0.00
2040 On 03/08/2023	Bond Future		Buy	898	0.00
2040 On 03/08/2023	Bond Future		Buy	898	0.00
2040 On 03/08/2023	Bond Future		Sell	898	0.00
<b>R2044 Bond Future</b>					
2044 On 04/05/2023	Bond Future		Sell	1	0.00
2044 On 04/05/2023	Bond Future		Buy	1	0.00
2044 On 04/05/2023	Bond Future		Buy	143	0.00
2044 On 04/05/2023	Bond Future		Sell	143	0.00
<b>R2048 Bond Future</b>					
R248 On 04/05/2023	Bond Future		Sell	8	0.00
R248 On 04/05/2023	Bond Future		Buy	8	0.00
R248 On 04/05/2023	Bond Future		Buy	8	0.00
R248 On 04/05/2023	Bond Future		Sell	8	0.00
R248 On 04/05/2023	Bond Future		Sell	52	0.00
R248 On 04/05/2023	Bond Future		Buy	52	0.00
<b>R209 Bond Future</b>					
R209 On 02/11/2023	Bond Future		Buy	25	0.00
R209 On 02/11/2023	Bond Future		Sell	25	0.00
R209 On 04/05/2023	Bond Future		Buy	59	0.00
R209 On 04/05/2023	Bond Future		Sell	59	0.00
R209 On 04/05/2023	Bond Future		Buy	59	0.00
R209 On 04/05/2023	Bond Future		Sell	59	0.00
<b>R213 Bond Future</b>					
R213 On 04/05/2023	Bond Future		Buy	164	0.00
R213 On 04/05/2023	Bond Future		Sell	164	0.00

**R214 Bond Future**

R214 On 04/05/2023	Bond Future	Sell	23	0.00
R214 On 04/05/2023	Bond Future	Buy	23	0.00
R214 On 04/05/2023	Bond Future	Buy	23	0.00
R214 On 04/05/2023	Bond Future	Sell	23	0.00
R214 On 04/05/2023	Bond Future	Buy	70	0.00
R214 On 04/05/2023	Bond Future	Sell	70	0.00
R214 On 04/05/2023	Bond Future	Buy	70	0.00
R214 On 04/05/2023	Bond Future	Sell	70	0.00

**Grand Total for Daily Detailed Turnover:****14,864****0.00**