



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 : 23/05/2023

TO DATE : 23/05/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 03/08/2023	Bond Future		Buy	30	0.00
2050 On 03/08/2023	Bond Future		Sell	30	0.00
R186 Bond Future					
R186 On 02/11/2023	Bond Future		Buy	6	0.00
R186 On 02/11/2023	Bond Future		Sell	6	0.00
R186 On 02/11/2023	Bond Future		Sell	20	0.00
R186 On 02/11/2023	Bond Future		Buy	20	0.00
R186 On 02/11/2023	Bond Future		Sell	20	0.00
R186 On 02/11/2023	Bond Future		Buy	20	0.00
R186 On 02/11/2023	Bond Future		Buy	126	0.00
R186 On 02/11/2023	Bond Future		Sell	126	0.00
R186 On 02/11/2023	Bond Future		Buy	153	0.00

-

-
λ

R186 On 02/11/2023	Bond Future			Sell	153	0.00
R186 On 02/11/2023	Bond Future			Buy	285	0.00
R186 On 02/11/2023	Bond Future			Sell	285	0.00

R2032 Bond Future

2032 On 03/08/2023	Bond Future			Sell	7	0.00
2032 On 03/08/2023	Bond Future			Buy	7	0.00
2032 On 03/08/2023	Bond Future			Buy	7	0.00
2032 On 03/08/2023	Bond Future			Sell	7	0.00
2032 On 03/08/2023	Bond Future			Sell	12	0.00
2032 On 03/08/2023	Bond Future			Buy	12	0.00
2032 On 03/08/2023	Bond Future			Buy	12	0.00
2032 On 03/08/2023	Bond Future			Sell	12	0.00
2032 On 03/08/2023	Bond Future			Buy	40	0.00
2032 On 03/08/2023	Bond Future			Sell	40	0.00
2032 On 03/08/2023	Bond Future			Buy	50	0.00
2032 On 03/08/2023	Bond Future			Sell	50	0.00
2032 On 03/08/2023	Bond Future			Buy	50	0.00
2032 On 03/08/2023	Bond Future			Sell	50	0.00
2032 On 03/08/2023	Bond Future			Sell	66	0.00
2032 On 03/08/2023	Bond Future			Buy	66	0.00
2032 On 03/08/2023	Bond Future	12.00	Call	Sell	80	0.00
2032 On 03/08/2023	Bond Future	12.00	Call	Buy	80	0.00
2032 On 03/08/2023	Bond Future			Sell	89	0.00
2032 On 03/08/2023	Bond Future			Buy	89	0.00
2032 On 03/08/2023	Bond Future			Sell	99	0.00
2032 On 03/08/2023	Bond Future			Buy	99	0.00
2032 On 03/08/2023	Bond Future	12.00	Call	Buy	100	0.00
2032 On 03/08/2023	Bond Future	12.00	Call	Sell	100	0.00
2032 On 03/08/2023	Bond Future			Sell	102	0.00
2032 On 03/08/2023	Bond Future			Buy	102	0.00
2032 On 03/08/2023	Bond Future			Buy	340	0.00
2032 On 03/08/2023	Bond Future			Sell	340	0.00
2032 On 03/08/2023	Bond Future	12.00	Call	Sell	680	0.00
2032 On 03/08/2023	Bond Future	12.00	Call	Buy	680	0.00
2032 On 03/08/2023	Bond Future			Sell	704	0.00
2032 On 03/08/2023	Bond Future			Buy	704	0.00
2032 On 03/08/2023	Bond Future			Buy	2,033	0.00
2032 On 03/08/2023	Bond Future			Sell	2,033	0.00
2032 On 03/08/2023	Bond Future	12.00	Call	Sell	4,065	0.00
2032 On 03/08/2023	Bond Future	12.00	Call	Buy	4,065	0.00
2032 On 03/08/2023	Bond Future			Sell	4,106	0.00
2032 On 03/08/2023	Bond Future			Buy	4,106	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 03/08/2023			Sell	4,998	0.00
2032 On 03/08/2023			Buy	4,998	0.00
R2035 Bond Future					
R035 On 02/11/2023			Sell	120	0.00
R035 On 02/11/2023			Buy	120	0.00
R035 On 02/11/2023			Sell	700	0.00
R035 On 02/11/2023			Buy	700	0.00
R035 On 02/11/2023			Sell	1,000	0.00
R035 On 02/11/2023			Buy	1,000	0.00
R035 On 02/11/2023			Sell	1,400	0.00
R035 On 02/11/2023			Buy	1,400	0.00
R035 On 02/11/2023			Sell	2,000	0.00
R035 On 02/11/2023			Buy	2,000	0.00
R035 On 02/11/2023			Sell	5,220	0.00
R035 On 02/11/2023			Buy	5,220	0.00
R2037 Bond Future					
2037 On 03/08/2023			Sell	2	0.00
2037 On 03/08/2023			Buy	2	0.00
2037 On 03/08/2023			Sell	2	0.00
2037 On 03/08/2023			Buy	2	0.00
2037 On 03/08/2023			Sell	4	0.00
2037 On 03/08/2023			Buy	4	0.00
2037 On 03/08/2023			Sell	15	0.00
2037 On 03/08/2023			Buy	15	0.00
2037 On 03/08/2023			Sell	70	0.00
2037 On 03/08/2023			Buy	70	0.00
2037 On 03/08/2023			Sell	70	0.00
2037 On 03/08/2023			Buy	70	0.00
R2040 Bond Future					
2040 On 02/11/2023			Buy	9	0.00
2040 On 02/11/2023			Sell	9	0.00
2040 On 02/11/2023			Buy	9	0.00
2040 On 02/11/2023			Sell	9	0.00
2040 On 01/02/2024			Sell	10	0.00
2040 On 01/02/2024			Buy	10	0.00

2040 On 03/08/2023	Bond Future	Sell	26	0.00
2040 On 03/08/2023	Bond Future	Buy	26	0.00
2040 On 03/08/2023	Bond Future	Sell	117	0.00
2040 On 03/08/2023	Bond Future	Buy	117	0.00
2040 On 03/08/2023	Bond Future	Sell	544	0.00
2040 On 03/08/2023	Bond Future	Buy	544	0.00
2040 On 03/08/2023	Bond Future	Buy	687	0.00
2040 On 03/08/2023	Bond Future	Sell	687	0.00
2040 On 03/08/2023	Bond Future	Sell	687	0.00
2040 On 03/08/2023	Bond Future	Buy	687	0.00

R2048 Bond Future

R248 On 03/08/2023	Bond Future	Sell	60	0.00
R248 On 03/08/2023	Bond Future	Buy	60	0.00

R209 Bond Future

R209 On 03/08/2023	Bond Future	Sell	50	0.00
R209 On 03/08/2023	Bond Future	Buy	50	0.00
R209 On 03/08/2023	Bond Future	Sell	50	0.00
R209 On 03/08/2023	Bond Future	Buy	50	0.00
R209 On 03/08/2023	Bond Future	Sell	85	0.00
R209 On 03/08/2023	Bond Future	Buy	85	0.00
R209 On 03/08/2023	Bond Future	Sell	100	0.00
R209 On 03/08/2023	Bond Future	Buy	100	0.00
R209 On 03/08/2023	Bond Future	Sell	250	0.00
R209 On 03/08/2023	Bond Future	Buy	250	0.00
R209 On 03/08/2023	Bond Future	Sell	350	0.00
R209 On 03/08/2023	Bond Future	Buy	350	0.00
R209 On 03/08/2023	Bond Future	Sell	885	0.00
R209 On 03/08/2023	Bond Future	Buy	885	0.00

R213 Bond Future

R213 On 02/11/2023	Bond Future	Buy	47	0.00
R213 On 02/11/2023	Bond Future	Sell	47	0.00
R213 On 02/11/2023	Bond Future	Buy	80	0.00
R213 On 02/11/2023	Bond Future	Sell	80	0.00
R213 On 02/11/2023	Bond Future	Buy	100	0.00
R213 On 02/11/2023	Bond Future	Sell	100	0.00
R213 On 02/11/2023	Bond Future	Buy	132	0.00
R213 On 02/11/2023	Bond Future	Sell	132	0.00
R213 On 02/11/2023	Bond Future	Buy	522	0.00
R213 On 02/11/2023	Bond Future	Sell	522	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 Bond Future					
R214 On 03/08/2023	Bond Future		Buy	10	0.00
R214 On 03/08/2023	Bond Future		Sell	10	0.00
R214 On 03/08/2023	Bond Future		Sell	10	0.00
R214 On 03/08/2023	Bond Future		Buy	10	0.00
R214 On 03/08/2023	Bond Future		Buy	73	0.00
R214 On 03/08/2023	Bond Future		Sell	73	0.00
R214 On 03/08/2023	Bond Future		Sell	73	0.00
R214 On 03/08/2023	Bond Future		Buy	73	0.00
Grand Total for Daily Detailed Turnover:				33,849	0.00