



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 : 14/08/2023

TO DATE : 14/08/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 02/11/2023			Sell	560	0.00
R186 On 02/11/2023			Buy	560	0.00
<b>R2030 Bond Future</b>					
2030 On 02/11/2023			Buy	86	0.00
2030 On 02/11/2023			Sell	86	0.00
2030 On 02/11/2023			Buy	86	0.00
2030 On 02/11/2023			Sell	86	0.00
2030 On 02/11/2023			Buy	290	0.00
2030 On 02/11/2023			Sell	290	0.00
<b>R2032 Bond Future</b>					
2032 On 02/11/2023			Buy	3	0.00

2032 On 02/11/2023	Bond Future	Sell	3	0.00
2032 On 02/11/2023	Bond Future	Buy	9	0.00
2032 On 02/11/2023	Bond Future	Sell	9	0.00
2032 On 02/11/2023	Bond Future	Buy	22	0.00
2032 On 02/11/2023	Bond Future	Sell	22	0.00
2032 On 02/11/2023	Bond Future	Buy	40	0.00
2032 On 02/11/2023	Bond Future	Sell	40	0.00
2032 On 02/11/2023	Bond Future	Buy	44	0.00
2032 On 02/11/2023	Bond Future	Sell	44	0.00
2032 On 02/11/2023	Bond Future	Buy	45	0.00
2032 On 02/11/2023	Bond Future	Sell	45	0.00
2032 On 02/11/2023	Bond Future	Buy	45	0.00
2032 On 02/11/2023	Bond Future	Sell	45	0.00
2032 On 02/11/2023	Bond Future	Buy	72	0.00
2032 On 02/11/2023	Bond Future	Sell	72	0.00
2032 On 02/11/2023	Bond Future	Buy	290	0.00
2032 On 02/11/2023	Bond Future	Sell	290	0.00
2032 On 02/11/2023	Bond Future	Buy	766	0.00
2032 On 02/11/2023	Bond Future	Sell	766	0.00
2032 On 02/11/2023	Bond Future	Sell	1,000	0.00
2032 On 02/11/2023	Bond Future	Buy	1,000	0.00
2032 On 02/11/2023	Bond Future	Sell	1,000	0.00
2032 On 02/11/2023	Bond Future	Buy	1,000	0.00
2032 On 02/11/2023	Bond Future	Buy	1,000	0.00
2032 On 02/11/2023	Bond Future	Sell	1,000	0.00
2032 On 02/11/2023	Bond Future	Buy	1,683	0.00
2032 On 02/11/2023	Bond Future	Sell	1,683	0.00
2032 On 02/11/2023	Bond Future	Sell	2,689	0.00
2032 On 02/11/2023	Bond Future	Buy	2,689	0.00

**R2035 Bond Future**

R035 On 02/11/2023	Bond Future	Sell	220	0.00
R035 On 02/11/2023	Bond Future	Buy	220	0.00

**R2040 Bond Future**

2040 On 01/02/2024	Bond Future	Buy	13	0.00
2040 On 01/02/2024	Bond Future	Sell	13	0.00
2040 On 01/02/2024	Bond Future	Buy	20	0.00
2040 On 01/02/2024	Bond Future	Sell	20	0.00
2040 On 01/02/2024	Bond Future	Buy	21	0.00
2040 On 01/02/2024	Bond Future	Sell	21	0.00
2040 On 01/02/2024	Bond Future	Buy	27	0.00
2040 On 01/02/2024	Bond Future	Sell	27	0.00
2040 On 02/11/2023	Bond Future	Sell	33	0.00
2040 On 02/11/2023	Bond Future	Buy	33	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 02/11/2023	Bond Future		Sell	40	0.00
2040 On 02/11/2023	Bond Future		Buy	40	0.00
2040 On 01/02/2024	Bond Future		Buy	40	0.00
2040 On 01/02/2024	Bond Future		Sell	40	0.00
2040 On 01/02/2024	Bond Future		Buy	47	0.00
2040 On 01/02/2024	Bond Future		Sell	47	0.00
2040 On 01/02/2024	Bond Future		Buy	53	0.00
2040 On 01/02/2024	Bond Future		Sell	53	0.00
2040 On 02/11/2023	Bond Future		Buy	73	0.00
2040 On 02/11/2023	Bond Future		Sell	73	0.00
2040 On 01/02/2024	Bond Future		Buy	73	0.00
2040 On 01/02/2024	Bond Future		Sell	73	0.00
2040 On 01/02/2024	Bond Future		Buy	86	0.00
2040 On 01/02/2024	Bond Future		Sell	86	0.00
2040 On 01/02/2024	Bond Future		Buy	124	0.00
2040 On 01/02/2024	Bond Future		Sell	124	0.00
2040 On 01/02/2024	Bond Future		Buy	147	0.00
2040 On 01/02/2024	Bond Future		Sell	147	0.00
2040 On 01/02/2024	Bond Future		Buy	148	0.00
2040 On 01/02/2024	Bond Future		Sell	148	0.00
2040 On 01/02/2024	Bond Future		Buy	534	0.00
2040 On 01/02/2024	Bond Future		Sell	534	0.00
2040 On 01/02/2024	Bond Future		Sell	1,333	0.00
2040 On 01/02/2024	Bond Future		Buy	1,333	0.00
<b>R2048 Bond Future</b>					
R248 On 02/11/2023	Bond Future		Sell	1	0.00
R248 On 02/11/2023	Bond Future		Buy	1	0.00
R248 On 02/11/2023	Bond Future		Sell	2	0.00
R248 On 02/11/2023	Bond Future		Buy	2	0.00
R248 On 02/11/2023	Bond Future		Sell	2	0.00
R248 On 02/11/2023	Bond Future		Buy	2	0.00
R248 On 02/11/2023	Bond Future		Sell	2	0.00
R248 On 02/11/2023	Bond Future		Buy	2	0.00
R248 On 02/11/2023	Bond Future		Sell	7	0.00
R248 On 02/11/2023	Bond Future		Buy	7	0.00
<b>R214 Bond Future</b>					
R214 On 02/11/2023	Bond Future		Sell	80	0.00
R214 On 02/11/2023	Bond Future		Buy	80	0.00

R214 On 02/11/2023	Bond Future	Sell	170	0.00
R214 On 02/11/2023	Bond Future	Buy	170	0.00
R214 On 02/11/2023	Bond Future	Sell	250	0.00
R214 On 02/11/2023	Bond Future	Buy	250	0.00
R214 On 02/11/2023	Bond Future	Sell	440	0.00
R214 On 02/11/2023	Bond Future	Buy	440	0.00
R214 On 02/11/2023	Bond Future	Sell	460	0.00
R214 On 02/11/2023	Bond Future	Buy	460	0.00
R214 On 02/11/2023	Bond Future	Sell	1,500	0.00
R214 On 02/11/2023	Bond Future	Buy	1,500	0.00

**Grand Total for Daily Detailed Turnover: 15,676 0.00**