



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 : 09/01/2023

TO DATE : 09/01/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 02/02/2023			Buy	20	0.00
R186 On 02/02/2023			Sell	20	0.00
R186 On 02/02/2023			Buy	100	0.00
R186 On 02/02/2023			Sell	100	0.00
R186 On 02/02/2023			Buy	120	0.00
R186 On 02/02/2023			Sell	120	0.00
<b>R2030 Bond Future</b>					
2030 On 02/02/2023			Buy	20	0.00
2030 On 02/02/2023			Sell	20	0.00
2030 On 02/02/2023			Sell	103	0.00
2030 On 02/02/2023			Buy	103	0.00

**R2032 Bond Future**

2032 On 02/02/2023	Bond Future	Buy	9	0.00
2032 On 02/02/2023	Bond Future	Sell	9	0.00
2032 On 02/02/2023	Bond Future	Sell	9	0.00
2032 On 02/02/2023	Bond Future	Buy	9	0.00

**R2040 Bond Future**

2040 On 02/02/2023	Bond Future	Buy	11	0.00
2040 On 02/02/2023	Bond Future	Sell	11	0.00
2040 On 02/02/2023	Bond Future	Buy	19	0.00
2040 On 02/02/2023	Bond Future	Sell	19	0.00
2040 On 02/02/2023	Bond Future	Buy	25	0.00
2040 On 02/02/2023	Bond Future	Sell	25	0.00
2040 On 02/02/2023	Bond Future	Buy	27	0.00
2040 On 02/02/2023	Bond Future	Sell	27	0.00
2040 On 02/02/2023	Bond Future	Buy	31	0.00
2040 On 02/02/2023	Bond Future	Sell	31	0.00
2040 On 02/02/2023	Bond Future	Buy	36	0.00
2040 On 02/02/2023	Bond Future	Sell	36	0.00
2040 On 02/02/2023	Bond Future	Buy	37	0.00
2040 On 02/02/2023	Bond Future	Sell	37	0.00
2040 On 02/02/2023	Bond Future	Buy	105	0.00
2040 On 02/02/2023	Bond Future	Sell	105	0.00
2040 On 02/02/2023	Bond Future	Buy	139	0.00
2040 On 02/02/2023	Bond Future	Sell	139	0.00
2040 On 02/02/2023	Bond Future	Buy	433	0.00
2040 On 02/02/2023	Bond Future	Sell	433	0.00
2040 On 02/02/2023	Bond Future	Buy	789	0.00
2040 On 02/02/2023	Bond Future	Sell	789	0.00
2040 On 02/02/2023	Bond Future	Buy	1,652	0.00
2040 On 02/02/2023	Bond Future	Sell	1,652	0.00
2040 On 02/02/2023	Bond Future	Sell	1,652	0.00
2040 On 02/02/2023	Bond Future	Buy	1,652	0.00

**R213 Bond Future**

R213 On 02/02/2023	Bond Future	Buy	1	0.00
R213 On 02/02/2023	Bond Future	Sell	1	0.00
R213 On 02/02/2023	Bond Future	Buy	12	0.00
R213 On 02/02/2023	Bond Future	Sell	12	0.00
R213 On 02/02/2023	Bond Future	Buy	26	0.00
R213 On 02/02/2023	Bond Future	Sell	26	0.00
R213 On 02/02/2023	Bond Future	Buy	84	0.00
R213 On 02/02/2023	Bond Future	Sell	84	0.00
R213 On 02/02/2023	Bond Future	Buy	111	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R213 On 02/02/2023	Bond Future		Sell	111	0.00
R213 On 02/02/2023	Bond Future		Buy	142	0.00
R213 On 02/02/2023	Bond Future		Sell	142	0.00
R213 On 02/02/2023	Bond Future		Buy	195	0.00
R213 On 02/02/2023	Bond Future		Sell	195	0.00
R213 On 02/02/2023	Bond Future		Buy	213	0.00
R213 On 02/02/2023	Bond Future		Sell	213	0.00
R213 On 02/02/2023	Bond Future		Buy	328	0.00
R213 On 02/02/2023	Bond Future		Sell	328	0.00
R213 On 02/02/2023	Bond Future		Buy	2,252	0.00
R213 On 02/02/2023	Bond Future		Sell	2,252	0.00
R213 On 02/02/2023	Bond Future		Sell	3,364	0.00
R213 On 02/02/2023	Bond Future		Buy	3,364	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>12,065</b>	<b>0.00</b>