



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 : 14/02/2023

TO DATE : 14/02/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

R186 Bond Future

R186 On 02/11/2023	Bond Future		Buy	3	0.00
R186 On 02/11/2023	Bond Future		Sell	3	0.00
R186 On 02/11/2023	Bond Future		Buy	3	0.00
R186 On 02/11/2023	Bond Future		Sell	3	0.00
R186 On 04/05/2023	Bond Future		Sell	48	0.00
R186 On 04/05/2023	Bond Future		Buy	48	0.00
R186 On 02/11/2023	Bond Future		Buy	118	0.00
R186 On 02/11/2023	Bond Future		Sell	118	0.00
R186 On 04/05/2023	Bond Future		Sell	250	0.00
R186 On 04/05/2023	Bond Future		Buy	250	0.00
R186 On 04/05/2023	Bond Future		Buy	250	0.00
R186 On 04/05/2023	Bond Future		Sell	250	0.00
R186 On 04/05/2023	Bond Future		Buy	250	0.00

-

-
λ

R186 On 04/05/2023	Bond Future	Sell	250	0.00
--------------------	-------------	------	-----	------

R2030 Bond Future

2030 On 04/05/2023	Bond Future	Sell	5	0.00
2030 On 04/05/2023	Bond Future	Buy	5	0.00
2030 On 04/05/2023	Bond Future	Buy	5	0.00
2030 On 04/05/2023	Bond Future	Sell	5	0.00
2030 On 02/11/2023	Bond Future	Buy	115	0.00
2030 On 02/11/2023	Bond Future	Sell	115	0.00
2030 On 04/05/2023	Bond Future	Buy	200	0.00
2030 On 04/05/2023	Bond Future	Sell	200	0.00
2030 On 04/05/2023	Bond Future	Buy	880	0.00
2030 On 04/05/2023	Bond Future	Sell	880	0.00
2030 On 04/05/2023	Bond Future	Sell	880	0.00
2030 On 04/05/2023	Bond Future	Buy	880	0.00

R2032 Bond Future

2032 On 04/05/2023	Bond Future	Buy	30	0.00
2032 On 04/05/2023	Bond Future	Sell	30	0.00
2032 On 04/05/2023	Bond Future	Buy	30	0.00
2032 On 04/05/2023	Bond Future	Sell	30	0.00

R2035 Bond Future

R035 On 04/05/2023	Bond Future	Buy	130	0.00
R035 On 04/05/2023	Bond Future	Sell	130	0.00

R2037 Bond Future

2037 On 04/05/2023	Bond Future	Sell	270	0.00
2037 On 04/05/2023	Bond Future	Buy	270	0.00

R2040 Bond Future

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	12	0.00
2040 On 03/08/2023	Bond Future	Buy	12	0.00
2040 On 03/08/2023	Bond Future	Buy	38	0.00
2040 On 03/08/2023	Bond Future	Sell	38	0.00
2040 On 03/08/2023	Bond Future	Sell	38	0.00
2040 On 03/08/2023	Bond Future	Buy	38	0.00
2040 On 04/05/2023	Bond Future	Buy	250	0.00
2040 On 04/05/2023	Bond Future	Sell	250	0.00
2040 On 04/05/2023	Bond Future	Sell	500	0.00
2040 On 04/05/2023	Bond Future	Buy	500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2044 Bond Future					
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	1	0.00
2044 On 04/05/2023	Bond Future		Sell	1	0.00
R2048 Bond Future					
R248 On 04/05/2023	Bond Future		Buy	130	0.00
R248 On 04/05/2023	Bond Future		Sell	130	0.00
R248 On 04/05/2023	Bond Future		Sell	240	0.00
R248 On 04/05/2023	Bond Future		Buy	240	0.00
R209 Bond Future					
R209 On 02/11/2023	Bond Future		Buy	26	0.00
R209 On 02/11/2023	Bond Future		Sell	26	0.00
R209 On 02/11/2023	Bond Future		Buy	47	0.00
R209 On 02/11/2023	Bond Future		Sell	47	0.00
R209 On 02/11/2023	Bond Future		Buy	69	0.00
R209 On 02/11/2023	Bond Future		Sell	69	0.00
R209 On 02/11/2023	Bond Future		Buy	84	0.00
R209 On 02/11/2023	Bond Future		Sell	84	0.00
R209 On 02/11/2023	Bond Future		Sell	111	0.00
R209 On 02/11/2023	Bond Future		Buy	111	0.00
R209 On 02/11/2023	Bond Future		Buy	166	0.00
R209 On 02/11/2023	Bond Future		Sell	166	0.00
R209 On 02/11/2023	Bond Future		Buy	392	0.00
R209 On 02/11/2023	Bond Future		Sell	392	0.00
R213 Bond Future					
R213 On 02/11/2023	Bond Future		Buy	5	0.00
R213 On 02/11/2023	Bond Future		Sell	5	0.00
R213 On 02/11/2023	Bond Future		Buy	8	0.00
R213 On 02/11/2023	Bond Future		Sell	8	0.00
R213 On 02/11/2023	Bond Future		Buy	9	0.00
R213 On 02/11/2023	Bond Future		Sell	9	0.00
R213 On 02/11/2023	Bond Future		Buy	11	0.00
R213 On 02/11/2023	Bond Future		Sell	11	0.00

R213 On 02/11/2023	Bond Future	Buy	12	0.00
R213 On 02/11/2023	Bond Future	Sell	12	0.00
R213 On 02/11/2023	Bond Future	Buy	24	0.00
R213 On 02/11/2023	Bond Future	Sell	24	0.00
R213 On 04/05/2023	Bond Future	Sell	38	0.00
R213 On 04/05/2023	Bond Future	Buy	38	0.00
R213 On 02/11/2023	Bond Future	Sell	109	0.00
R213 On 02/11/2023	Bond Future	Buy	109	0.00

Grand Total for Daily Detailed Turnover: 5,800 0.00