



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 : 15/06/2023

TO DATE : 15/06/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
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 02/11/2023	Bond Future		Buy	3	0.00
R186 On 03/08/2023	Bond Future		Sell	51	0.00
R186 On 03/08/2023	Bond Future		Buy	51	0.00
R186 On 03/08/2023	Bond Future		Buy	51	0.00
R186 On 03/08/2023	Bond Future		Sell	51	0.00
R186 On 02/11/2023	Bond Future		Sell	626	0.00
R186 On 02/11/2023	Bond Future		Buy	626	0.00
R186 On 02/11/2023	Bond Future		Sell	1,308	0.00
R186 On 02/11/2023	Bond Future		Buy	1,308	0.00

R2030 Bond Future

2030 On 03/08/2023	Bond Future	Sell	37	0.00
2030 On 03/08/2023	Bond Future	Buy	37	0.00
2030 On 03/08/2023	Bond Future	Buy	37	0.00
2030 On 03/08/2023	Bond Future	Sell	37	0.00

R2032 Bond Future

2032 On 03/08/2023	Bond Future	Sell	16	0.00
2032 On 03/08/2023	Bond Future	Buy	16	0.00
2032 On 03/08/2023	Bond Future	Buy	16	0.00
2032 On 03/08/2023	Bond Future	Sell	16	0.00

R2037 Bond Future

2037 On 03/08/2023	Bond Future	Buy	30	0.00
2037 On 03/08/2023	Bond Future	Sell	30	0.00

R2040 Bond Future

2040 On 03/08/2023	Bond Future	Buy	21	0.00
2040 On 03/08/2023	Bond Future	Sell	21	0.00
2040 On 03/08/2023	Bond Future	Buy	21	0.00
2040 On 03/08/2023	Bond Future	Sell	21	0.00

R2048 Bond Future

R248 On 03/08/2023	Bond Future	Sell	25	0.00
R248 On 03/08/2023	Bond Future	Buy	25	0.00
R248 On 03/08/2023	Bond Future	Buy	25	0.00
R248 On 03/08/2023	Bond Future	Sell	25	0.00

R213 Bond Future

R213 On 03/08/2023	Bond Future	Sell	12	0.00
R213 On 03/08/2023	Bond Future	Buy	12	0.00
R213 On 03/08/2023	Bond Future	Buy	12	0.00
R213 On 03/08/2023	Bond Future	Sell	12	0.00

R214 Bond Future

R214 On 03/08/2023	Bond Future	Sell	3	0.00
R214 On 03/08/2023	Bond Future	Buy	3	0.00
R214 On 03/08/2023	Bond Future	Sell	3	0.00
R214 On 03/08/2023	Bond Future	Buy	3	0.00
R214 On 03/08/2023	Bond Future	Sell	14	0.00
R214 On 03/08/2023	Bond Future	Buy	14	0.00
R214 On 03/08/2023	Bond Future	Buy	19	0.00
R214 On 03/08/2023	Bond Future	Sell	19	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 03/08/2023	Bond Future		Buy	19	0.00
R214 On 03/08/2023	Bond Future		Sell	19	0.00
R214 On 03/08/2023	Bond Future		Sell	25	0.00
R214 On 03/08/2023	Bond Future		Buy	25	0.00
R214 On 03/08/2023	Bond Future		Sell	45	0.00
R214 On 03/08/2023	Bond Future		Buy	45	0.00
Grand Total for Daily Detailed Turnover:				2,422	0.00