



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 : 23/06/2023

TO DATE : 23/06/2023

Contract

Strike

C/P

Buy/Sell

No. of Contracts

New Inflation Linked Index

| | | | | | |
|--------------------|--------------|--|------|-----|------|
| IGOV On 03/08/2023 | Index Future | | Buy | 1 | 0.00 |
| IGOV On 03/08/2023 | Index Future | | Sell | 1 | 0.00 |
| IGOV On 03/08/2023 | Index Future | | Buy | 1 | 0.00 |
| IGOV On 03/08/2023 | Index Future | | Sell | 1 | 0.00 |
| IGOV On 03/08/2023 | Index Future | | Buy | 159 | 0.00 |
| IGOV On 03/08/2023 | Index Future | | Sell | 159 | 0.00 |
| IGOV On 03/08/2023 | Index Future | | Sell | 174 | 0.00 |
| IGOV On 03/08/2023 | Index Future | | Buy | 174 | 0.00 |

R186 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| R186 On 02/11/2023 | Bond Future | | Sell | 19 | 0.00 |
| R186 On 02/11/2023 | Bond Future | | Buy | 19 | 0.00 |
| R186 On 02/11/2023 | Bond Future | | Sell | 19 | 0.00 |

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|--------------------|-------------|------|-------|------|
| R186 On 02/11/2023 | Bond Future | Buy | 19 | 0.00 |
| R186 On 02/11/2023 | Bond Future | Sell | 414 | 0.00 |
| R186 On 02/11/2023 | Bond Future | Buy | 414 | 0.00 |
| R186 On 02/11/2023 | Bond Future | Sell | 417 | 0.00 |
| R186 On 02/11/2023 | Bond Future | Buy | 417 | 0.00 |
| R186 On 02/11/2023 | Bond Future | Buy | 417 | 0.00 |
| R186 On 02/11/2023 | Bond Future | Sell | 417 | 0.00 |
| R186 On 03/08/2023 | Bond Future | Sell | 2,212 | 0.00 |
| R186 On 03/08/2023 | Bond Future | Buy | 2,212 | 0.00 |
| R186 On 03/08/2023 | Bond Future | Sell | 2,938 | 0.00 |
| R186 On 03/08/2023 | Bond Future | Buy | 2,938 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| 2030 On 03/08/2023 | Bond Future | Sell | 629 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | Buy | 629 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | Sell | 629 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | Buy | 629 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | Buy | 1,555 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | Sell | 1,555 | 0.00 |

R2032 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| 2032 On 03/08/2023 | Bond Future | Buy | 200 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | Sell | 200 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | Buy | 200 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | Sell | 200 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | Buy | 354 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | Sell | 354 | 0.00 |
| 2032 On 02/11/2023 | Bond Future | Sell | 395 | 0.00 |
| 2032 On 02/11/2023 | Bond Future | Buy | 395 | 0.00 |
| 2032 On 02/11/2023 | Bond Future | Sell | 395 | 0.00 |
| 2032 On 02/11/2023 | Bond Future | Buy | 395 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | Buy | 594 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | Sell | 594 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | Buy | 948 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | Sell | 948 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | Sell | 1,065 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | Buy | 1,065 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | Sell | 1,065 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | Buy | 1,065 | 0.00 |

R2035 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R035 On 03/08/2023 | Bond Future | Buy | 16 | 0.00 |
| R035 On 03/08/2023 | Bond Future | Sell | 16 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|--------|-----|----------|------------------|------|
| R035 On 03/08/2023 | | | Buy | 16 | 0.00 |
| R035 On 03/08/2023 | | | Sell | 16 | 0.00 |
| R035 On 02/11/2023 | | | Buy | 268 | 0.00 |
| R035 On 02/11/2023 | | | Sell | 268 | 0.00 |
| R035 On 02/11/2023 | | | Sell | 268 | 0.00 |
| R035 On 02/11/2023 | | | Buy | 268 | 0.00 |
| R2037 Bond Future | | | | | |
| 2037 On 03/08/2023 | | | Sell | 284 | 0.00 |
| 2037 On 03/08/2023 | | | Buy | 284 | 0.00 |
| 2037 On 03/08/2023 | | | Sell | 284 | 0.00 |
| 2037 On 03/08/2023 | | | Buy | 284 | 0.00 |
| R2048 Bond Future | | | | | |
| R248 On 03/08/2023 | | | Buy | 4 | 0.00 |
| R248 On 03/08/2023 | | | Sell | 4 | 0.00 |
| R248 On 03/08/2023 | | | Buy | 35 | 0.00 |
| R248 On 03/08/2023 | | | Sell | 35 | 0.00 |
| R248 On 03/08/2023 | | | Buy | 557 | 0.00 |
| R248 On 03/08/2023 | | | Sell | 557 | 0.00 |
| R248 On 03/08/2023 | | | Sell | 596 | 0.00 |
| R248 On 03/08/2023 | | | Buy | 596 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 02/11/2023 | | | Buy | 468 | 0.00 |
| R209 On 02/11/2023 | | | Sell | 468 | 0.00 |
| R209 On 02/11/2023 | | | Sell | 468 | 0.00 |
| R209 On 02/11/2023 | | | Buy | 468 | 0.00 |
| R213 Bond Future | | | | | |
| R213 On 02/11/2023 | | | Buy | 30 | 0.00 |
| R213 On 02/11/2023 | | | Sell | 30 | 0.00 |
| R213 On 02/11/2023 | | | Buy | 67 | 0.00 |
| R213 On 02/11/2023 | | | Sell | 67 | 0.00 |
| R213 On 02/11/2023 | | | Buy | 126 | 0.00 |
| R213 On 02/11/2023 | | | Sell | 126 | 0.00 |
| R213 On 02/11/2023 | | | Buy | 223 | 0.00 |
| R213 On 02/11/2023 | | | Sell | 223 | 0.00 |

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|--------------------|-------------|------|-----|------|
| R213 On 03/08/2023 | Bond Future | Buy | 400 | 0.00 |
| R213 On 03/08/2023 | Bond Future | Sell | 400 | 0.00 |
| R213 On 03/08/2023 | Bond Future | Buy | 400 | 0.00 |
| R213 On 03/08/2023 | Bond Future | Sell | 400 | 0.00 |
| R213 On 03/08/2023 | Bond Future | Buy | 804 | 0.00 |
| R213 On 03/08/2023 | Bond Future | Sell | 804 | 0.00 |

Grand Total for Daily Detailed Turnover:

20,114

0.00