



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 : 03/08/2023

TO DATE : 03/08/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 02/11/2023	GOVI		Buy	1	0.00
GOVI On 02/11/2023	GOVI		Sell	1	0.00
GOVI On 02/11/2023	GOVI		Buy	1	0.00
GOVI On 02/11/2023	GOVI		Sell	1	0.00
<b>R186 Bond Future</b>					
R186 On 02/11/2023	Bond Future		Buy	11	0.00
R186 On 02/11/2023	Bond Future		Sell	11	0.00
R186 On 02/11/2023	Bond Future		Sell	305	0.00
R186 On 02/11/2023	Bond Future		Buy	305	0.00
R186 On 02/11/2023	Bond Future		Sell	410	0.00
R186 On 02/11/2023	Bond Future		Buy	410	0.00
R186 On 02/11/2023	Bond Future		Sell	715	0.00

R186 On 02/11/2023	Bond Future	Buy	715	0.00
R186 On 02/11/2023	Bond Future	Sell	930	0.00
R186 On 02/11/2023	Bond Future	Buy	930	0.00
R186 On 02/11/2023	Bond Future	Buy	930	0.00
R186 On 02/11/2023	Bond Future	Sell	930	0.00
R186 On 02/11/2023	Bond Future	Sell	930	0.00
R186 On 02/11/2023	Bond Future	Buy	930	0.00
R186 On 02/11/2023	Bond Future	Buy	930	0.00
R186 On 02/11/2023	Bond Future	Sell	930	0.00

**R2030 Bond Future**

2030 On 02/11/2023	Bond Future	Sell	1	0.00
2030 On 02/11/2023	Bond Future	Buy	1	0.00
2030 On 02/11/2023	Bond Future	Sell	1	0.00
2030 On 02/11/2023	Bond Future	Buy	1	0.00
2030 On 02/11/2023	Bond Future	Sell	1	0.00
2030 On 02/11/2023	Bond Future	Buy	1	0.00
2030 On 02/11/2023	Bond Future	Sell	2	0.00
2030 On 02/11/2023	Bond Future	Buy	2	0.00
2030 On 02/11/2023	Bond Future	Buy	5	0.00
2030 On 02/11/2023	Bond Future	Sell	5	0.00
2030 On 02/11/2023	Bond Future	Sell	5	0.00
2030 On 02/11/2023	Bond Future	Buy	5	0.00
2030 On 02/11/2023	Bond Future	Buy	6	0.00
2030 On 02/11/2023	Bond Future	Sell	6	0.00
2030 On 02/11/2023	Bond Future	Buy	9	0.00
2030 On 02/11/2023	Bond Future	Sell	9	0.00
2030 On 02/11/2023	Bond Future	Buy	20	0.00
2030 On 02/11/2023	Bond Future	Sell	20	0.00
2030 On 02/11/2023	Bond Future	Sell	20	0.00
2030 On 02/11/2023	Bond Future	Buy	20	0.00
2030 On 02/11/2023	Bond Future	Buy	20	0.00
2030 On 02/11/2023	Bond Future	Sell	20	0.00
2030 On 02/11/2023	Bond Future	Buy	25	0.00
2030 On 02/11/2023	Bond Future	Sell	25	0.00
2030 On 02/11/2023	Bond Future	Buy	25	0.00
2030 On 02/11/2023	Bond Future	Sell	25	0.00
2030 On 02/11/2023	Bond Future	Buy	85	0.00
2030 On 02/11/2023	Bond Future	Sell	85	0.00
2030 On 02/11/2023	Bond Future	Buy	200	0.00
2030 On 02/11/2023	Bond Future	Sell	200	0.00
2030 On 02/11/2023	Bond Future	Buy	200	0.00
2030 On 02/11/2023	Bond Future	Sell	200	0.00
2030 On 02/11/2023	Bond Future	Sell	1,100	0.00
2030 On 02/11/2023	Bond Future	Buy	1,100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 02/11/2023			Buy	1,100	0.00
2030 On 02/11/2023			Sell	1,100	0.00
2030 On 02/11/2023			Sell	1,100	0.00
2030 On 02/11/2023			Buy	1,100	0.00
2030 On 02/11/2023			Buy	1,100	0.00
2030 On 02/11/2023			Sell	1,100	0.00
<b>R2032 Bond Future</b>					
2032 On 02/11/2023			Sell	2	0.00
2032 On 02/11/2023			Buy	2	0.00
2032 On 02/11/2023			Sell	3	0.00
2032 On 02/11/2023			Buy	3	0.00
2032 On 02/11/2023			Sell	6	0.00
2032 On 02/11/2023			Buy	6	0.00
2032 On 02/11/2023			Sell	7	0.00
2032 On 02/11/2023			Buy	7	0.00
2032 On 02/11/2023			Sell	7	0.00
2032 On 02/11/2023			Buy	7	0.00
2032 On 02/11/2023			Sell	19	0.00
2032 On 02/11/2023			Buy	19	0.00
2032 On 02/11/2023			Sell	44	0.00
2032 On 02/11/2023			Buy	44	0.00
2032 On 02/11/2023			Sell	44	0.00
2032 On 02/11/2023			Buy	44	0.00
2032 On 02/11/2023			Sell	449	0.00
2032 On 02/11/2023			Buy	449	0.00
2032 On 02/11/2023			Buy	449	0.00
2032 On 02/11/2023			Sell	449	0.00
<b>R2035 Bond Future</b>					
R035 On 03/08/2023			Buy	2	0.00
R035 On 03/08/2023			Sell	2	0.00
R035 On 03/08/2023			Sell	2	0.00
R035 On 03/08/2023			Buy	2	0.00
R035 On 02/11/2023			Sell	2	0.00
R035 On 02/11/2023			Buy	2	0.00
R035 On 02/11/2023			Buy	2	0.00
R035 On 02/11/2023			Sell	2	0.00
R035 On 02/11/2023			Sell	2	0.00
R035 On 02/11/2023			Buy	2	0.00

R035 On 02/11/2023	Bond Future	Sell	2	0.00
R035 On 02/11/2023	Bond Future	Buy	2	0.00
R035 On 02/11/2023	Bond Future	Sell	8	0.00
R035 On 02/11/2023	Bond Future	Buy	8	0.00
R035 On 02/11/2023	Bond Future	Sell	9	0.00
R035 On 02/11/2023	Bond Future	Buy	9	0.00
R035 On 02/11/2023	Bond Future	Sell	11	0.00
R035 On 02/11/2023	Bond Future	Buy	11	0.00
R035 On 02/11/2023	Bond Future	Sell	58	0.00
R035 On 02/11/2023	Bond Future	Buy	58	0.00
R035 On 02/11/2023	Bond Future	Sell	90	0.00
R035 On 02/11/2023	Bond Future	Buy	90	0.00
R035 On 02/11/2023	Bond Future	Buy	90	0.00
R035 On 02/11/2023	Bond Future	Sell	90	0.00

**R2037 Bond Future**

2037 On 02/11/2023	Bond Future	Sell	2	0.00
2037 On 02/11/2023	Bond Future	Buy	2	0.00
2037 On 02/11/2023	Bond Future	Sell	2	0.00
2037 On 02/11/2023	Bond Future	Buy	2	0.00
2037 On 02/11/2023	Bond Future	Sell	6	0.00
2037 On 02/11/2023	Bond Future	Buy	6	0.00
2037 On 02/11/2023	Bond Future	Sell	6	0.00
2037 On 02/11/2023	Bond Future	Buy	6	0.00
2037 On 02/11/2023	Bond Future	Sell	8	0.00
2037 On 02/11/2023	Bond Future	Buy	8	0.00
2037 On 02/11/2023	Bond Future	Sell	44	0.00
2037 On 02/11/2023	Bond Future	Buy	44	0.00
2037 On 02/11/2023	Bond Future	Sell	68	0.00
2037 On 02/11/2023	Bond Future	Buy	68	0.00
2037 On 02/11/2023	Bond Future	Sell	68	0.00
2037 On 02/11/2023	Bond Future	Buy	68	0.00

**R2040 Bond Future**

2040 On 03/08/2023	Bond Future	Buy	1	0.00
2040 On 03/08/2023	Bond Future	Sell	1	0.00
2040 On 03/08/2023	Bond Future	Sell	1	0.00
2040 On 03/08/2023	Bond Future	Buy	1	0.00
2040 On 02/11/2023	Bond Future	Sell	1	0.00
2040 On 02/11/2023	Bond Future	Buy	1	0.00
2040 On 02/11/2023	Bond Future	Buy	1	0.00
2040 On 02/11/2023	Bond Future	Sell	1	0.00
2040 On 02/11/2023	Bond Future	Sell	1	0.00
2040 On 02/11/2023	Bond Future	Buy	1	0.00
2040 On 02/11/2023	Bond Future	Sell	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2040 On 02/11/2023			Bond Future	Buy	2	0.00
2040 On 02/11/2023			Bond Future	Sell	2	0.00
2040 On 02/11/2023			Bond Future	Buy	2	0.00
2040 On 02/11/2023			Bond Future	Sell	5	0.00
2040 On 02/11/2023			Bond Future	Buy	5	0.00
2040 On 02/11/2023			Bond Future	Sell	6	0.00
2040 On 02/11/2023			Bond Future	Buy	6	0.00
2040 On 02/11/2023			Bond Future	Buy	10	0.00
2040 On 02/11/2023			Bond Future	Sell	10	0.00
2040 On 02/11/2023			Bond Future	Buy	10	0.00
2040 On 02/11/2023			Bond Future	Sell	10	0.00
2040 On 01/02/2024			Bond Future	Buy	10	0.00
2040 On 01/02/2024			Bond Future	Buy	10	0.00
2040 On 01/02/2024			Bond Future	Sell	10	0.00
2040 On 01/02/2024			Bond Future	Sell	10	0.00
2040 On 02/11/2023			Bond Future	Sell	33	0.00
2040 On 02/11/2023			Bond Future	Buy	33	0.00
2040 On 02/11/2023			Bond Future	Sell	49	0.00
2040 On 02/11/2023			Bond Future	Buy	49	0.00
2040 On 02/11/2023			Bond Future	Buy	49	0.00
2040 On 02/11/2023			Bond Future	Sell	49	0.00
2040 On 02/11/2023			Bond Future	Sell	1,274	0.00
2040 On 02/11/2023			Bond Future	Buy	1,274	0.00
2040 On 02/11/2023			Bond Future	Buy	1,274	0.00
2040 On 02/11/2023			Bond Future	Sell	1,274	0.00
<b>R2044 Bond Future</b>						
2044 On 02/11/2023			Bond Future	Sell	1	0.00
2044 On 02/11/2023			Bond Future	Buy	1	0.00
2044 On 02/11/2023			Bond Future	Sell	1	0.00
2044 On 02/11/2023			Bond Future	Buy	1	0.00
2044 On 02/11/2023			Bond Future	Sell	2	0.00
2044 On 02/11/2023			Bond Future	Buy	2	0.00
2044 On 03/08/2023			Bond Future	Buy	3	0.00
2044 On 03/08/2023			Bond Future	Sell	3	0.00
2044 On 03/08/2023			Bond Future	Sell	3	0.00
2044 On 03/08/2023			Bond Future	Buy	3	0.00
2044 On 02/11/2023			Bond Future	Sell	3	0.00
2044 On 02/11/2023			Bond Future	Buy	3	0.00
2044 On 02/11/2023			Bond Future	Buy	3	0.00

2044 On 02/11/2023	Bond Future		Sell	3	0.00
2044 On 02/11/2023	Bond Future		Sell	3	0.00
2044 On 02/11/2023	Bond Future		Buy	3	0.00
2044 On 02/11/2023	Bond Future		Sell	3	0.00
2044 On 02/11/2023	Bond Future		Buy	3	0.00
2044 On 02/11/2023	Bond Future		Sell	14	0.00
2044 On 02/11/2023	Bond Future		Buy	14	0.00
2044 On 01/02/2024	Bond Future		Buy	18	0.00
2044 On 01/02/2024	Bond Future		Sell	18	0.00
2044 On 01/02/2024	Bond Future		Buy	18	0.00
2044 On 01/02/2024	Bond Future		Sell	18	0.00
2044 On 02/11/2023	Bond Future		Sell	24	0.00
2044 On 02/11/2023	Bond Future		Buy	24	0.00
2044 On 02/11/2023	Bond Future		Buy	24	0.00
2044 On 02/11/2023	Bond Future		Sell	24	0.00
2044 On 02/11/2023	Bond Future		Sell	1,339	0.00
2044 On 02/11/2023	Bond Future		Buy	1,339	0.00
2044 On 02/11/2023	Bond Future		Buy	1,339	0.00
2044 On 02/11/2023	Bond Future		Sell	1,339	0.00

**R2048 Bond Future**

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	1	0.00	
R248 On 02/11/2023	Bond Future		Buy	1	0.00	
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	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 01/02/2024	Bond Future	11.50	Call	Buy	2	0.00
R248 On 01/02/2024	Bond Future	11.50	Call	Sell	2	0.00
R248 On 01/02/2024	Bond Future	12.30	Call	Sell	2	0.00
R248 On 01/02/2024	Bond Future	12.30	Call	Buy	2	0.00
R248 On 01/02/2024	Bond Future	13.37	Put	Buy	2	0.00
R248 On 01/02/2024	Bond Future	13.37	Put	Sell	2	0.00
R248 On 02/11/2023	Bond Future		Sell	22	0.00	
R248 On 02/11/2023	Bond Future		Buy	22	0.00	
R248 On 02/11/2023	Bond Future		Sell	28	0.00	
R248 On 02/11/2023	Bond Future		Buy	28	0.00	
R248 On 02/11/2023	Bond Future		Sell	28	0.00	
R248 On 02/11/2023	Bond Future		Buy	28	0.00	
R248 On 01/02/2024	Bond Future	11.50	Call	Buy	28	0.00
R248 On 01/02/2024	Bond Future	11.50	Call	Sell	28	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 01/02/2024	Bond Future	12.30	Call	Sell	28	0.00
R248 On 01/02/2024	Bond Future	12.30	Call	Buy	28	0.00
R248 On 01/02/2024	Bond Future	13.37	Put	Buy	28	0.00
R248 On 01/02/2024	Bond Future	13.37	Put	Sell	28	0.00
R248 On 01/02/2024	Bond Future	11.50	Call	Buy	36	0.00
R248 On 01/02/2024	Bond Future	11.50	Call	Sell	36	0.00
R248 On 01/02/2024	Bond Future	12.30	Call	Sell	36	0.00
R248 On 01/02/2024	Bond Future	12.30	Call	Buy	36	0.00
R248 On 01/02/2024	Bond Future	13.37	Put	Buy	36	0.00
R248 On 01/02/2024	Bond Future	13.37	Put	Sell	36	0.00
R248 On 01/02/2024	Bond Future	11.50	Call	Buy	96	0.00
R248 On 01/02/2024	Bond Future	11.50	Call	Sell	96	0.00
R248 On 01/02/2024	Bond Future	12.30	Call	Sell	96	0.00
R248 On 01/02/2024	Bond Future	12.30	Call	Buy	96	0.00
R248 On 01/02/2024	Bond Future	13.37	Put	Buy	96	0.00
R248 On 01/02/2024	Bond Future	13.37	Put	Sell	96	0.00
R248 On 01/02/2024	Bond Future	11.50	Call	Buy	102	0.00
R248 On 01/02/2024	Bond Future	11.50	Call	Sell	102	0.00
R248 On 01/02/2024	Bond Future	12.30	Call	Sell	102	0.00
R248 On 01/02/2024	Bond Future	12.30	Call	Buy	102	0.00
R248 On 01/02/2024	Bond Future	13.37	Put	Buy	102	0.00
R248 On 01/02/2024	Bond Future	13.37	Put	Sell	102	0.00
R248 On 01/02/2024	Bond Future	11.50	Call	Buy	108	0.00
R248 On 01/02/2024	Bond Future	11.50	Call	Sell	108	0.00
R248 On 01/02/2024	Bond Future	12.30	Call	Sell	108	0.00
R248 On 01/02/2024	Bond Future	12.30	Call	Buy	108	0.00
R248 On 01/02/2024	Bond Future	13.37	Put	Buy	108	0.00
R248 On 01/02/2024	Bond Future	13.37	Put	Sell	108	0.00
R248 On 01/02/2024	Bond Future	11.50	Call	Buy	628	0.00
R248 On 01/02/2024	Bond Future	11.50	Call	Sell	628	0.00
R248 On 01/02/2024	Bond Future	12.30	Call	Sell	628	0.00
R248 On 01/02/2024	Bond Future	12.30	Call	Buy	628	0.00
R248 On 01/02/2024	Bond Future	13.37	Put	Buy	628	0.00
R248 On 01/02/2024	Bond Future	13.37	Put	Sell	628	0.00
R248 On 01/02/2024	Bond Future	11.50	Call	Buy	1,000	0.00
R248 On 01/02/2024	Bond Future	11.50	Call	Sell	1,000	0.00
R248 On 01/02/2024	Bond Future	12.30	Call	Buy	1,000	0.00
R248 On 01/02/2024	Bond Future	12.30	Call	Sell	1,000	0.00
R248 On 01/02/2024	Bond Future	13.37	Put	Buy	1,000	0.00
R248 On 01/02/2024	Bond Future	13.37	Put	Sell	1,000	0.00

**R209 Bond Future**

R209 On 02/11/2023	Bond Future	Sell	1	0.00
R209 On 02/11/2023	Bond Future	Buy	1	0.00
R209 On 02/11/2023	Bond Future	Sell	2	0.00
R209 On 02/11/2023	Bond Future	Buy	2	0.00
R209 On 02/11/2023	Bond Future	Sell	6	0.00
R209 On 02/11/2023	Bond Future	Buy	6	0.00
R209 On 02/11/2023	Bond Future	Sell	6	0.00
R209 On 02/11/2023	Bond Future	Buy	6	0.00
R209 On 02/11/2023	Bond Future	Sell	6	0.00
R209 On 02/11/2023	Bond Future	Buy	6	0.00
R209 On 02/11/2023	Bond Future	Sell	58	0.00
R209 On 02/11/2023	Bond Future	Buy	58	0.00
R209 On 02/11/2023	Bond Future	Sell	79	0.00
R209 On 02/11/2023	Bond Future	Buy	79	0.00
R209 On 02/11/2023	Bond Future	Sell	79	0.00
R209 On 02/11/2023	Bond Future	Buy	79	0.00

**R213 Bond Future**

R213 On 02/11/2023	Bond Future	Sell	1	0.00
R213 On 02/11/2023	Bond Future	Buy	1	0.00
R213 On 02/11/2023	Bond Future	Sell	2	0.00
R213 On 02/11/2023	Bond Future	Buy	2	0.00
R213 On 02/11/2023	Bond Future	Sell	5	0.00
R213 On 02/11/2023	Bond Future	Buy	5	0.00
R213 On 02/11/2023	Bond Future	Sell	6	0.00
R213 On 02/11/2023	Bond Future	Buy	6	0.00
R213 On 02/11/2023	Bond Future	Sell	6	0.00
R213 On 02/11/2023	Bond Future	Buy	6	0.00
R213 On 02/11/2023	Bond Future	Sell	17	0.00
R213 On 02/11/2023	Bond Future	Buy	17	0.00
R213 On 02/11/2023	Bond Future	Sell	37	0.00
R213 On 02/11/2023	Bond Future	Buy	37	0.00
R213 On 02/11/2023	Bond Future	Buy	37	0.00
R213 On 02/11/2023	Bond Future	Sell	37	0.00

**R214 Bond Future**

R214 On 02/11/2023	Bond Future	Sell	1	0.00
R214 On 02/11/2023	Bond Future	Buy	1	0.00
R214 On 02/11/2023	Bond Future	Sell	1	0.00
R214 On 02/11/2023	Bond Future	Buy	1	0.00
R214 On 02/11/2023	Bond Future	Sell	2	0.00
R214 On 02/11/2023	Bond Future	Buy	2	0.00
R214 On 02/11/2023	Bond Future	Sell	2	0.00



<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R214 On 02/11/2023	Bond Future		Buy	2	0.00
R214 On 02/11/2023	Bond Future		Sell	3	0.00
R214 On 02/11/2023	Bond Future		Buy	3	0.00
R214 On 02/11/2023	Bond Future		Sell	19	0.00
R214 On 02/11/2023	Bond Future		Buy	19	0.00
R214 On 02/11/2023	Bond Future		Buy	21	0.00
R214 On 02/11/2023	Bond Future		Sell	21	0.00
R214 On 02/11/2023	Bond Future		Buy	21	0.00
R214 On 02/11/2023	Bond Future		Sell	21	0.00
R214 On 02/11/2023	Bond Future		Sell	28	0.00
R214 On 02/11/2023	Bond Future		Buy	28	0.00
R214 On 02/11/2023	Bond Future		Buy	28	0.00
R214 On 02/11/2023	Bond Future		Sell	28	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>23,795</b>	<b>0.00</b>