



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 : 11/08/2023

TO DATE : 11/08/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 02/11/2023			Buy	5	0.00
2025 On 02/11/2023			Sell	5	0.00
2025 On 02/11/2023			Buy	13	0.00
2025 On 02/11/2023			Sell	13	0.00
2025 On 02/11/2023			Buy	18	0.00
2025 On 02/11/2023			Sell	18	0.00
2025 On 02/11/2023			Buy	22	0.00
2025 On 02/11/2023			Sell	22	0.00
2025 On 02/11/2023			Buy	33	0.00
2025 On 02/11/2023			Sell	33	0.00
2025 On 02/11/2023			Buy	412	0.00
2025 On 02/11/2023			Sell	412	0.00
2025 On 02/11/2023			Buy	494	0.00

2025 On 02/11/2023	Bond Future	Sell	494	0.00
2025 On 02/11/2023	Bond Future	Buy	997	0.00
2025 On 02/11/2023	Bond Future	Sell	997	0.00
R186 Bond Future				
R186 On 02/11/2023	Bond Future	Sell	23	0.00
R186 On 02/11/2023	Bond Future	Buy	23	0.00
R186 On 02/11/2023	Bond Future	Sell	839	0.00
R186 On 02/11/2023	Bond Future	Buy	839	0.00
R186 On 02/11/2023	Bond Future	Sell	862	0.00
R186 On 02/11/2023	Bond Future	Buy	862	0.00
R2030 Bond Future				
2030 On 02/11/2023	Bond Future	Sell	90	0.00
2030 On 02/11/2023	Bond Future	Buy	90	0.00
2030 On 02/11/2023	Bond Future	Sell	160	0.00
2030 On 02/11/2023	Bond Future	Buy	160	0.00
R2032 Bond Future				
2032 On 02/11/2023	Bond Future	Buy	35	0.00
2032 On 02/11/2023	Bond Future	Sell	35	0.00
2032 On 02/11/2023	Bond Future	Sell	35	0.00
2032 On 02/11/2023	Bond Future	Buy	35	0.00
2032 On 02/11/2023	Bond Future	Buy	35	0.00
2032 On 02/11/2023	Bond Future	Sell	35	0.00
R214 Bond Future				
R214 On 02/11/2023	Bond Future	Buy	10	0.00
R214 On 02/11/2023	Bond Future	Sell	10	0.00
R214 On 02/11/2023	Bond Future	Buy	11	0.00
R214 On 02/11/2023	Bond Future	Sell	11	0.00
R214 On 02/11/2023	Bond Future	Buy	27	0.00
R214 On 02/11/2023	Bond Future	Sell	27	0.00
R214 On 02/11/2023	Bond Future	Buy	30	0.00
R214 On 02/11/2023	Bond Future	Sell	30	0.00
R214 On 02/11/2023	Bond Future	Buy	38	0.00
R214 On 02/11/2023	Bond Future	Sell	38	0.00
R214 On 02/11/2023	Bond Future	Buy	43	0.00
R214 On 02/11/2023	Bond Future	Sell	43	0.00
R214 On 02/11/2023	Bond Future	Buy	58	0.00
R214 On 02/11/2023	Bond Future	Sell	58	0.00
R214 On 02/11/2023	Bond Future	Buy	81	0.00
R214 On 02/11/2023	Bond Future	Sell	81	0.00
R214 On 02/11/2023	Bond Future	Buy	84	0.00
R214 On 02/11/2023	Bond Future	Sell	84	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 02/11/2023	Bond Future		Buy	84	0.00
R214 On 02/11/2023	Bond Future		Sell	84	0.00
R214 On 02/11/2023	Bond Future		Buy	87	0.00
R214 On 02/11/2023	Bond Future		Sell	87	0.00
R214 On 02/11/2023	Bond Future		Buy	92	0.00
R214 On 02/11/2023	Bond Future		Sell	92	0.00
R214 On 02/11/2023	Bond Future		Buy	139	0.00
R214 On 02/11/2023	Bond Future		Sell	139	0.00
R214 On 02/11/2023	Bond Future		Buy	161	0.00
R214 On 02/11/2023	Bond Future		Sell	161	0.00
R214 On 02/11/2023	Bond Future		Buy	292	0.00
R214 On 02/11/2023	Bond Future		Sell	292	0.00
R214 On 02/11/2023	Bond Future		Buy	301	0.00
R214 On 02/11/2023	Bond Future		Sell	301	0.00
R214 On 02/11/2023	Bond Future		Buy	902	0.00
R214 On 02/11/2023	Bond Future		Sell	902	0.00
R214 On 02/11/2023	Bond Future		Buy	1,982	0.00
R214 On 02/11/2023	Bond Future		Sell	1,982	0.00
R214 On 02/11/2023	Bond Future		Sell	4,422	0.00
R214 On 02/11/2023	Bond Future		Buy	4,422	0.00
Grand Total for Daily Detailed Turnover:				12,917	0.00