



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 : 20/02/2023

TO DATE : 20/02/2023

---

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

---

#### Govi Total Return Index

GOVI On 04/05/2023	GOVI		Buy	2	0.00
GOVI On 04/05/2023	GOVI		Sell	2	0.00

#### R2030 Bond Future

2030 On 01/02/2024	Bond Future	9.93	Call	Sell	10	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Buy	10	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Buy	10	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Sell	10	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Sell	49	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Buy	49	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Buy	49	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Sell	49	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Sell	60	0.00

2030 On 01/02/2024	Bond Future	9.93	Call	Buy	60	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Buy	60	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Sell	60	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Sell	104	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Buy	104	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Buy	104	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Sell	104	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Sell	108	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Buy	108	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Buy	108	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Sell	108	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Sell	210	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Buy	210	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Buy	210	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Sell	210	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Sell	326	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Buy	326	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Buy	326	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Sell	326	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Sell	493	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Buy	493	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Buy	493	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Sell	493	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Sell	1,360	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Buy	1,360	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Sell	1,360	0.00
2030 On 01/02/2024	Bond Future	9.93	Call	Buy	1,360	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Buy	1,360	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Sell	1,360	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Buy	1,360	0.00
2030 On 01/02/2024	Bond Future	11.31	Put	Sell	1,360	0.00

**R2032 Bond Future**

2032 On 04/05/2023	Bond Future			Sell	1	0.00
2032 On 04/05/2023	Bond Future			Buy	1	0.00
2032 On 04/05/2023	Bond Future			Sell	1	0.00
2032 On 04/05/2023	Bond Future			Buy	1	0.00
2032 On 04/05/2023	Bond Future			Sell	4	0.00
2032 On 04/05/2023	Bond Future			Buy	4	0.00
2032 On 04/05/2023	Bond Future			Sell	12	0.00
2032 On 04/05/2023	Bond Future			Buy	12	0.00
2032 On 04/05/2023	Bond Future			Sell	164	0.00
2032 On 04/05/2023	Bond Future			Buy	164	0.00
2032 On 04/05/2023	Bond Future			Sell	501	0.00
2032 On 04/05/2023	Bond Future			Buy	501	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2035 Bond Future</b>					
R035 On 04/05/2023	Bond Future		Sell	45	0.00
R035 On 04/05/2023	Bond Future		Buy	45	0.00
R035 On 04/05/2023	Bond Future		Sell	45	0.00
R035 On 04/05/2023	Bond Future		Buy	45	0.00
R035 On 04/05/2023	Bond Future		Sell	400	0.00
R035 On 04/05/2023	Bond Future		Buy	400	0.00
R035 On 04/05/2023	Bond Future		Sell	400	0.00
R035 On 04/05/2023	Bond Future		Buy	400	0.00
<b>R2037 Bond Future</b>					
2037 On 04/05/2023	Bond Future		Sell	1,350	0.00
2037 On 04/05/2023	Bond Future		Buy	1,350	0.00
2037 On 04/05/2023	Bond Future		Buy	1,350	0.00
2037 On 04/05/2023	Bond Future		Sell	1,350	0.00
<b>R2044 Bond Future</b>					
2044 On 04/05/2023	Bond Future		Sell	64	0.00
2044 On 04/05/2023	Bond Future		Buy	64	0.00
<b>R209 Bond Future</b>					
R209 On 02/11/2023	Bond Future		Sell	26	0.00
R209 On 02/11/2023	Bond Future		Buy	26	0.00
R209 On 02/11/2023	Bond Future		Buy	26	0.00
R209 On 02/11/2023	Bond Future		Sell	26	0.00
<b>R213 Bond Future</b>					
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	8	0.00
R213 On 02/11/2023	Bond Future		Sell	8	0.00
R213 On 04/05/2023	Bond Future		Sell	76	0.00
R213 On 04/05/2023	Bond Future		Buy	76	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>12,643</b>	<b>0.00</b>