



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 : 28/04/2023

TO DATE : 28/04/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 03/08/2023	Bond Future		Sell	1,358	0.00
R186 On 03/08/2023	Bond Future		Buy	1,358	0.00
R186 On 03/08/2023	Bond Future		Sell	2,201	0.00
R186 On 03/08/2023	Bond Future		Buy	2,201	0.00
R186 On 03/08/2023	Bond Future		Sell	3,559	0.00
R186 On 03/08/2023	Bond Future		Buy	3,559	0.00
R2030 Bond Future					
2030 On 03/08/2023	Bond Future		Sell	492	0.00
2030 On 03/08/2023	Bond Future		Buy	492	0.00
R2032 Bond Future					
2032 On 03/08/2023	Bond Future		Buy	11	0.00

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2032 On 03/08/2023	Bond Future	Sell	11	0.00
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R2035 Bond Future

R035 On 03/08/2023	Bond Future	Sell	900	0.00
R035 On 03/08/2023	Bond Future	Buy	900	0.00
R035 On 03/08/2023	Bond Future	Buy	900	0.00
R035 On 03/08/2023	Bond Future	Sell	900	0.00

R2037 Bond Future

2037 On 03/08/2023	Bond Future	Buy	20	0.00
2037 On 03/08/2023	Bond Future	Sell	20	0.00
2037 On 03/08/2023	Bond Future	Buy	100	0.00
2037 On 03/08/2023	Bond Future	Sell	100	0.00
2037 On 04/05/2023	Bond Future	Buy	1,714	0.00
2037 On 04/05/2023	Bond Future	Sell	1,714	0.00
2037 On 04/05/2023	Bond Future	Sell	1,714	0.00
2037 On 04/05/2023	Bond Future	Buy	1,714	0.00
2037 On 04/05/2023	Bond Future	Buy	1,714	0.00
2037 On 04/05/2023	Bond Future	Sell	1,714	0.00
2037 On 03/08/2023	Bond Future	Sell	1,714	0.00
2037 On 03/08/2023	Bond Future	Buy	1,714	0.00
2037 On 03/08/2023	Bond Future	Sell	1,714	0.00
2037 On 03/08/2023	Bond Future	Buy	1,714	0.00
2037 On 03/08/2023	Bond Future	Sell	1,714	0.00
2037 On 03/08/2023	Bond Future	Buy	1,714	0.00

R2040 Bond Future

2040 On 03/08/2023	Bond Future	Buy	4	0.00
2040 On 03/08/2023	Bond Future	Sell	4	0.00
2040 On 03/08/2023	Bond Future	Buy	7	0.00
2040 On 03/08/2023	Bond Future	Sell	7	0.00
2040 On 03/08/2023	Bond Future	Buy	10	0.00
2040 On 03/08/2023	Bond Future	Sell	10	0.00
2040 On 04/05/2023	Bond Future	Buy	20	0.00
2040 On 04/05/2023	Bond Future	Sell	20	0.00
2040 On 03/08/2023	Bond Future	Sell	20	0.00
2040 On 03/08/2023	Bond Future	Buy	20	0.00
2040 On 04/05/2023	Bond Future	Buy	30	0.00
2040 On 04/05/2023	Bond Future	Sell	30	0.00
2040 On 03/08/2023	Bond Future	Sell	30	0.00
2040 On 03/08/2023	Bond Future	Buy	30	0.00
2040 On 04/05/2023	Bond Future	Buy	37	0.00
2040 On 04/05/2023	Bond Future	Sell	37	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/08/2023			Sell	37	0.00
2040 On 03/08/2023			Buy	37	0.00
2040 On 04/05/2023			Buy	40	0.00
2040 On 04/05/2023			Sell	40	0.00
2040 On 03/08/2023			Sell	40	0.00
2040 On 03/08/2023			Buy	40	0.00
2040 On 04/05/2023			Buy	42	0.00
2040 On 04/05/2023			Sell	42	0.00
2040 On 03/08/2023			Sell	42	0.00
2040 On 03/08/2023			Buy	42	0.00
2040 On 04/05/2023			Buy	57	0.00
2040 On 04/05/2023			Sell	57	0.00
2040 On 03/08/2023			Sell	57	0.00
2040 On 03/08/2023			Buy	57	0.00
2040 On 03/08/2023			Sell	61	0.00
2040 On 03/08/2023			Buy	61	0.00
2040 On 03/08/2023			Buy	61	0.00
2040 On 03/08/2023			Sell	61	0.00
2040 On 04/05/2023			Buy	62	0.00
2040 On 04/05/2023			Sell	62	0.00
2040 On 03/08/2023			Sell	62	0.00
2040 On 03/08/2023			Buy	62	0.00
2040 On 04/05/2023			Buy	94	0.00
2040 On 04/05/2023			Sell	94	0.00
2040 On 03/08/2023			Sell	94	0.00
2040 On 03/08/2023			Buy	94	0.00
2040 On 03/08/2023			Buy	132	0.00
2040 On 03/08/2023			Sell	132	0.00
2040 On 03/08/2023			Sell	137	0.00
2040 On 03/08/2023			Buy	137	0.00
2040 On 03/08/2023			Buy	137	0.00
2040 On 03/08/2023			Sell	137	0.00
2040 On 04/05/2023			Buy	138	0.00
2040 On 04/05/2023			Sell	138	0.00
2040 On 03/08/2023			Sell	138	0.00
2040 On 03/08/2023			Buy	138	0.00
2040 On 04/05/2023			Buy	146	0.00
2040 On 04/05/2023			Sell	146	0.00
2040 On 03/08/2023			Sell	146	0.00

2040 On 03/08/2023	Bond Future	Buy	146	0.00
2040 On 04/05/2023	Bond Future	Buy	153	0.00
2040 On 04/05/2023	Bond Future	Sell	153	0.00
2040 On 03/08/2023	Bond Future	Buy	153	0.00
2040 On 03/08/2023	Bond Future	Sell	153	0.00
2040 On 03/08/2023	Bond Future	Sell	153	0.00
2040 On 03/08/2023	Bond Future	Buy	153	0.00
2040 On 03/08/2023	Bond Future	Buy	250	0.00
2040 On 03/08/2023	Bond Future	Sell	250	0.00
2040 On 04/05/2023	Bond Future	Buy	296	0.00
2040 On 04/05/2023	Bond Future	Sell	296	0.00
2040 On 03/08/2023	Bond Future	Sell	296	0.00
2040 On 03/08/2023	Bond Future	Buy	296	0.00
2040 On 04/05/2023	Bond Future	Buy	421	0.00
2040 On 04/05/2023	Bond Future	Sell	421	0.00
2040 On 03/08/2023	Bond Future	Sell	421	0.00
2040 On 03/08/2023	Bond Future	Buy	421	0.00
2040 On 04/05/2023	Bond Future	Buy	883	0.00
2040 On 04/05/2023	Bond Future	Sell	883	0.00
2040 On 03/08/2023	Bond Future	Sell	883	0.00
2040 On 03/08/2023	Bond Future	Buy	883	0.00
2040 On 04/05/2023	Bond Future	Sell	2,419	0.00
2040 On 04/05/2023	Bond Future	Buy	2,419	0.00
2040 On 04/05/2023	Bond Future	Sell	2,419	0.00
2040 On 04/05/2023	Bond Future	Buy	2,419	0.00
2040 On 03/08/2023	Bond Future	Buy	2,419	0.00
2040 On 03/08/2023	Bond Future	Sell	2,419	0.00
2040 On 03/08/2023	Bond Future	Buy	2,419	0.00
2040 On 03/08/2023	Bond Future	Sell	2,419	0.00

R2044 Bond Future

2044 On 03/08/2023	Bond Future	Sell	86	0.00
2044 On 03/08/2023	Bond Future	Buy	86	0.00
2044 On 03/08/2023	Bond Future	Buy	86	0.00
2044 On 03/08/2023	Bond Future	Sell	86	0.00

R209 Bond Future

R209 On 02/11/2023	Bond Future	Sell	2	0.00
R209 On 02/11/2023	Bond Future	Buy	2	0.00
R209 On 04/05/2023	Bond Future	Sell	500	0.00
R209 On 04/05/2023	Bond Future	Buy	500	0.00
R209 On 04/05/2023	Bond Future	Sell	500	0.00
R209 On 04/05/2023	Bond Future	Buy	500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 Bond Future					
R213 On 03/08/2023	Bond Future		Buy	2	0.00
R213 On 03/08/2023	Bond Future		Sell	2	0.00
R213 On 03/08/2023	Bond Future		Buy	3	0.00
R213 On 03/08/2023	Bond Future		Sell	3	0.00
R213 On 03/08/2023	Bond Future		Buy	3	0.00
R213 On 03/08/2023	Bond Future		Sell	3	0.00
R213 On 03/08/2023	Bond Future		Buy	3	0.00
R213 On 03/08/2023	Bond Future		Sell	3	0.00
R213 On 03/08/2023	Bond Future		Buy	6	0.00
R213 On 03/08/2023	Bond Future		Sell	6	0.00
R213 On 03/08/2023	Bond Future		Buy	7	0.00
R213 On 03/08/2023	Bond Future		Sell	7	0.00
R213 On 03/08/2023	Bond Future		Buy	9	0.00
R213 On 03/08/2023	Bond Future		Sell	9	0.00
R213 On 03/08/2023	Bond Future		Buy	9	0.00
R213 On 03/08/2023	Bond Future		Sell	9	0.00
R213 On 03/08/2023	Bond Future		Buy	12	0.00
R213 On 03/08/2023	Bond Future		Sell	12	0.00
R213 On 03/08/2023	Bond Future		Buy	13	0.00
R213 On 03/08/2023	Bond Future		Sell	13	0.00
R213 On 03/08/2023	Bond Future		Buy	13	0.00
R213 On 03/08/2023	Bond Future		Sell	13	0.00
R213 On 03/08/2023	Bond Future		Buy	13	0.00
R213 On 03/08/2023	Bond Future		Sell	13	0.00
R213 On 03/08/2023	Bond Future		Buy	18	0.00
R213 On 03/08/2023	Bond Future		Sell	18	0.00
R213 On 03/08/2023	Bond Future		Buy	19	0.00
R213 On 03/08/2023	Bond Future		Sell	19	0.00
R213 On 03/08/2023	Bond Future		Buy	20	0.00
R213 On 03/08/2023	Bond Future		Sell	20	0.00
R213 On 03/08/2023	Bond Future		Buy	20	0.00
R213 On 03/08/2023	Bond Future		Sell	20	0.00
R213 On 03/08/2023	Bond Future		Buy	22	0.00
R213 On 03/08/2023	Bond Future		Sell	22	0.00
R213 On 03/08/2023	Bond Future		Buy	38	0.00
R213 On 03/08/2023	Bond Future		Sell	38	0.00
R213 On 03/08/2023	Bond Future		Buy	77	0.00

