



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 : 17/05/2023

TO DATE : 17/05/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 03/08/2023			Buy	388	0.00
R186 On 03/08/2023			Sell	388	0.00
R186 On 03/08/2023			Buy	388	0.00
R186 On 03/08/2023			Sell	388	0.00
R186 On 02/11/2023			Buy	1,104	0.00
R186 On 02/11/2023			Sell	1,104	0.00
R186 On 02/11/2023			Sell	1,104	0.00
R186 On 02/11/2023			Buy	1,104	0.00
<b>R2032 Bond Future</b>					
2032 On 02/05/2024	11.35	Call	Sell	1	0.00
2032 On 02/05/2024	11.35	Call	Buy	1	0.00
2032 On 02/05/2024	11.35	Call	Sell	335	0.00

2032 On 02/05/2024	Bond Future	11.35	Call	Buy	335	0.00
2032 On 02/05/2024	Bond Future	10.65	Call	Buy	336	0.00
2032 On 02/05/2024	Bond Future	10.65	Call	Sell	336	0.00
2032 On 02/05/2024	Bond Future	13.35	Put	Buy	336	0.00
2032 On 02/05/2024	Bond Future	13.35	Put	Sell	336	0.00

**R2035 Bond Future**

R035 On 03/08/2023	Bond Future			Sell	380	0.00
R035 On 03/08/2023	Bond Future			Buy	380	0.00

**R2037 Bond Future**

2037 On 03/08/2023	Bond Future			Buy	750	0.00
2037 On 03/08/2023	Bond Future			Sell	750	0.00

**R2040 Bond Future**

2040 On 03/08/2023	Bond Future			Sell	360	0.00
2040 On 03/08/2023	Bond Future			Buy	360	0.00

**R209 Bond Future**

R209 On 03/08/2023	Bond Future			Sell	206	0.00
R209 On 03/08/2023	Bond Future			Buy	206	0.00
R209 On 03/08/2023	Bond Future			Buy	206	0.00
R209 On 03/08/2023	Bond Future			Sell	206	0.00

**R213 Bond Future**

R213 On 02/11/2023	Bond Future			Buy	15	0.00
R213 On 02/11/2023	Bond Future			Sell	15	0.00
R213 On 02/11/2023	Bond Future			Buy	24	0.00
R213 On 02/11/2023	Bond Future			Sell	24	0.00
R213 On 02/11/2023	Bond Future			Buy	33	0.00
R213 On 02/11/2023	Bond Future			Sell	33	0.00
R213 On 02/11/2023	Bond Future			Buy	50	0.00
R213 On 02/11/2023	Bond Future			Sell	50	0.00
R213 On 02/11/2023	Bond Future			Buy	94	0.00
R213 On 02/11/2023	Bond Future			Sell	94	0.00
R213 On 02/11/2023	Bond Future			Sell	187	0.00
R213 On 02/11/2023	Bond Future			Buy	187	0.00
R213 On 02/11/2023	Bond Future			Buy	187	0.00
R213 On 02/11/2023	Bond Future			Sell	187	0.00
R213 On 02/11/2023	Bond Future			Buy	223	0.00
R213 On 02/11/2023	Bond Future			Sell	223	0.00
R213 On 02/11/2023	Bond Future			Buy	749	0.00
R213 On 02/11/2023	Bond Future			Sell	749	0.00
R213 On 02/11/2023	Bond Future			Sell	1,188	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R213 On 02/11/2023	Bond Future		Buy	1,188	0.00
<b>R214 Bond Future</b>					
R214 On 03/08/2023	Bond Future		Sell	17	0.00
R214 On 03/08/2023	Bond Future		Buy	17	0.00
R214 On 03/08/2023	Bond Future		Sell	50	0.00
R214 On 03/08/2023	Bond Future		Buy	50	0.00
R214 On 03/08/2023	Bond Future		Buy	67	0.00
R214 On 03/08/2023	Bond Future		Sell	67	0.00
R214 On 03/08/2023	Bond Future		Sell	67	0.00
R214 On 03/08/2023	Bond Future		Buy	67	0.00
R214 On 03/08/2023	Bond Future		Sell	67	0.00
R214 On 03/08/2023	Bond Future		Buy	67	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>8,912</b>	<b>0.00</b>