



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 : 22/05/2023

TO DATE : 22/05/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 03/08/2023	GOVI		Sell	2	0.00
GOVI On 03/08/2023	GOVI		Buy	2	0.00
GOVI On 03/08/2023	GOVI		Sell	2	0.00
GOVI On 03/08/2023	GOVI		Buy	2	0.00
I2025 Bond Future					
2025 On 03/08/2023	Bond Future		Buy	35	0.00
2025 On 03/08/2023	Bond Future		Sell	35	0.00
2025 On 03/08/2023	Bond Future		Buy	109	0.00
2025 On 03/08/2023	Bond Future		Sell	109	0.00
2025 On 03/08/2023	Bond Future		Buy	109	0.00
2025 On 03/08/2023	Bond Future		Sell	109	0.00

I2029 Bond Future

2029 On 03/08/2023	Bond Future	Sell	299	0.00
2029 On 03/08/2023	Bond Future	Buy	299	0.00
2029 On 03/08/2023	Bond Future	Buy	299	0.00
2029 On 03/08/2023	Bond Future	Sell	299	0.00

I2033 Bond Future

2033 On 03/08/2023	Bond Future	Buy	228	0.00
2033 On 03/08/2023	Bond Future	Sell	228	0.00
2033 On 03/08/2023	Bond Future	Buy	228	0.00
2033 On 03/08/2023	Bond Future	Sell	228	0.00

I2038 Bond Future

2038 On 03/08/2023	Bond Future	Sell	347	0.00
2038 On 03/08/2023	Bond Future	Buy	347	0.00
2038 On 03/08/2023	Bond Future	Buy	347	0.00
2038 On 03/08/2023	Bond Future	Sell	347	0.00

I2046 Bond Future

2046 On 03/08/2023	Bond Future	Sell	99	0.00
2046 On 03/08/2023	Bond Future	Buy	99	0.00
2046 On 03/08/2023	Bond Future	Buy	99	0.00
2046 On 03/08/2023	Bond Future	Sell	99	0.00

I2050 Bond Future

2050 On 03/08/2023	Bond Future	Sell	219	0.00
2050 On 03/08/2023	Bond Future	Buy	219	0.00
2050 On 03/08/2023	Bond Future	Buy	219	0.00
2050 On 03/08/2023	Bond Future	Sell	219	0.00

R186 Bond Future

R186 On 02/11/2023	Bond Future	Buy	6	0.00
R186 On 02/11/2023	Bond Future	Sell	6	0.00
R186 On 03/08/2023	Bond Future	Sell	23	0.00
R186 On 03/08/2023	Bond Future	Buy	23	0.00
R186 On 03/08/2023	Bond Future	Buy	92	0.00
R186 On 03/08/2023	Bond Future	Sell	92	0.00
R186 On 03/08/2023	Bond Future	Buy	92	0.00
R186 On 03/08/2023	Bond Future	Sell	92	0.00
R186 On 03/08/2023	Bond Future	Sell	280	0.00
R186 On 03/08/2023	Bond Future	Buy	280	0.00
R186 On 03/08/2023	Bond Future	Sell	303	0.00
R186 On 03/08/2023	Bond Future	Buy	303	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 Bond Future					
R202 On 03/08/2023			Sell	52	0.00
R202 On 03/08/2023			Buy	52	0.00
R202 On 03/08/2023			Buy	52	0.00
R202 On 03/08/2023			Sell	52	0.00
R2030 Bond Future					
2030 On 03/08/2023			Buy	231	0.00
2030 On 03/08/2023			Sell	231	0.00
2030 On 03/08/2023			Buy	231	0.00
2030 On 03/08/2023			Sell	231	0.00
2030 On 03/08/2023			Sell	5,000	0.00
2030 On 03/08/2023			Buy	5,000	0.00
R2032 Bond Future					
2032 On 03/08/2023			Sell	204	0.00
2032 On 03/08/2023			Buy	204	0.00
2032 On 03/08/2023			Buy	204	0.00
2032 On 03/08/2023			Sell	204	0.00
2032 On 03/08/2023			Sell	1,000	0.00
2032 On 03/08/2023			Buy	1,000	0.00
2032 On 03/08/2023			Sell	1,000	0.00
2032 On 03/08/2023			Buy	1,000	0.00
2032 On 03/08/2023			Sell	1,000	0.00
2032 On 03/08/2023			Buy	1,000	0.00
2032 On 03/08/2023			Buy	2,450	0.00
2032 On 03/08/2023			Sell	2,450	0.00
2032 On 03/08/2023			Sell	2,500	0.00
2032 On 03/08/2023			Buy	2,500	0.00
2032 On 03/08/2023	12.00	Call	Buy	4,900	0.00
2032 On 03/08/2023	12.00	Call	Sell	4,900	0.00
2032 On 03/08/2023	12.00	Call	Buy	5,000	0.00
2032 On 03/08/2023	12.00	Call	Sell	5,000	0.00
R2035 Bond Future					
R035 On 02/11/2023			Sell	11	0.00
R035 On 02/11/2023			Buy	11	0.00
R035 On 03/08/2023			Sell	147	0.00
R035 On 03/08/2023			Buy	147	0.00

R035 On 03/08/2023	Bond Future	Buy	147	0.00
R035 On 03/08/2023	Bond Future	Sell	147	0.00
R035 On 02/11/2023	Bond Future	Sell	1,400	0.00
R035 On 02/11/2023	Bond Future	Buy	1,400	0.00
R035 On 02/11/2023	Bond Future	Sell	1,400	0.00
R035 On 02/11/2023	Bond Future	Buy	1,400	0.00

R2037 Bond Future

2037 On 03/08/2023	Bond Future	Sell	50	0.00
2037 On 03/08/2023	Bond Future	Buy	50	0.00
2037 On 03/08/2023	Bond Future	Sell	50	0.00
2037 On 03/08/2023	Bond Future	Buy	50	0.00
2037 On 03/08/2023	Bond Future	Sell	1,009	0.00
2037 On 03/08/2023	Bond Future	Buy	1,009	0.00
2037 On 03/08/2023	Bond Future	Buy	1,009	0.00
2037 On 03/08/2023	Bond Future	Sell	1,009	0.00

R2040 Bond Future

2040 On 02/11/2023	Bond Future	Sell	9	0.00
2040 On 02/11/2023	Bond Future	Buy	9	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 03/08/2023	Bond Future	Sell	100	0.00
2040 On 03/08/2023	Bond Future	Buy	100	0.00
2040 On 03/08/2023	Bond Future	Buy	100	0.00
2040 On 03/08/2023	Bond Future	Sell	100	0.00
2040 On 03/08/2023	Bond Future	Sell	301	0.00
2040 On 03/08/2023	Bond Future	Buy	301	0.00
2040 On 03/08/2023	Bond Future	Buy	301	0.00
2040 On 03/08/2023	Bond Future	Sell	301	0.00

R2044 Bond Future

2044 On 03/08/2023	Bond Future	Sell	188	0.00
2044 On 03/08/2023	Bond Future	Buy	188	0.00
2044 On 03/08/2023	Bond Future	Buy	188	0.00
2044 On 03/08/2023	Bond Future	Sell	188	0.00

R2048 Bond Future

R248 On 03/08/2023	Bond Future	Sell	127	0.00
R248 On 03/08/2023	Bond Future	Buy	127	0.00
R248 On 03/08/2023	Bond Future	Buy	127	0.00
R248 On 03/08/2023	Bond Future	Sell	127	0.00

R209 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/08/2023	Bond Future		Sell	351	0.00
R209 On 03/08/2023	Bond Future		Buy	351	0.00
R209 On 03/08/2023	Bond Future		Buy	351	0.00
R209 On 03/08/2023	Bond Future		Sell	351	0.00
R210 Bond Future					
R210 On 03/08/2023	Bond Future		Sell	37	0.00
R210 On 03/08/2023	Bond Future		Buy	37	0.00
R210 On 03/08/2023	Bond Future		Buy	37	0.00
R210 On 03/08/2023	Bond Future		Sell	37	0.00
R213 Bond Future					
R213 On 02/11/2023	Bond Future		Buy	1	0.00
R213 On 02/11/2023	Bond Future		Sell	1	0.00
R213 On 03/08/2023	Bond Future		Sell	19	0.00
R213 On 03/08/2023	Bond Future		Buy	19	0.00
R213 On 03/08/2023	Bond Future		Buy	19	0.00
R213 On 03/08/2023	Bond Future		Sell	19	0.00
R214 Bond Future					
R214 On 03/08/2023	Bond Future		Sell	390	0.00
R214 On 03/08/2023	Bond Future		Buy	390	0.00
R214 On 03/08/2023	Bond Future		Buy	390	0.00
R214 On 03/08/2023	Bond Future		Sell	390	0.00
Grand Total for Daily Detailed Turnover:				35,530	0.00