



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 : 14/07/2023

TO DATE : 14/07/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 03/08/2023	Index Future		Sell	17	0.00
ALBI On 03/08/2023	Index Future		Buy	17	0.00
ALBI On 02/11/2023	Index Future		Sell	17	0.00
ALBI On 02/11/2023	Index Future		Buy	17	0.00

Govi Total Return Index

GOVI On 03/08/2023	GOVI		Sell	430	0.00
GOVI On 03/08/2023	GOVI		Buy	430	0.00
GOVI On 03/08/2023	GOVI		Buy	430	0.00
GOVI On 03/08/2023	GOVI		Sell	430	0.00
GOVI On 03/08/2023	GOVI		Buy	430	0.00
GOVI On 03/08/2023	GOVI		Sell	430	0.00
GOVI On 02/11/2023	GOVI		Sell	430	0.00

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GOVI On 02/11/2023	GOVI	Buy	430	0.00
R186 Bond Future				
R186 On 02/11/2023	Bond Future	Sell	328	0.00
R186 On 02/11/2023	Bond Future	Buy	328	0.00
R186 On 02/11/2023	Bond Future	Sell	328	0.00
R186 On 02/11/2023	Bond Future	Buy	328	0.00
R186 On 03/08/2023	Bond Future	Sell	2,679	0.00
R186 On 03/08/2023	Bond Future	Buy	2,679	0.00
R186 On 03/08/2023	Bond Future	Sell	2,679	0.00
R186 On 03/08/2023	Bond Future	Buy	2,679	0.00
R186 On 02/11/2023	Bond Future	Buy	2,679	0.00
R186 On 02/11/2023	Bond Future	Sell	2,679	0.00
R186 On 02/11/2023	Bond Future	Buy	2,679	0.00
R186 On 02/11/2023	Bond Future	Sell	2,679	0.00
R2030 Bond Future				
2030 On 02/11/2023	Bond Future	Sell	27	0.00
2030 On 02/11/2023	Bond Future	Buy	27	0.00
2030 On 02/11/2023	Bond Future	Buy	27	0.00
2030 On 02/11/2023	Bond Future	Sell	27	0.00
2030 On 02/11/2023	Bond Future	Sell	55	0.00
2030 On 02/11/2023	Bond Future	Buy	55	0.00
2030 On 02/11/2023	Bond Future	Buy	55	0.00
2030 On 02/11/2023	Bond Future	Sell	55	0.00
R2032 Bond Future				
2032 On 02/11/2023	Bond Future	Buy	14	0.00
2032 On 02/11/2023	Bond Future	Sell	14	0.00
2032 On 02/11/2023	Bond Future	Buy	14	0.00
2032 On 02/11/2023	Bond Future	Sell	14	0.00
2032 On 02/11/2023	Bond Future	Sell	524	0.00
2032 On 02/11/2023	Bond Future	Buy	524	0.00
2032 On 02/11/2023	Bond Future	Sell	710	0.00
2032 On 02/11/2023	Bond Future	Buy	710	0.00
2032 On 02/11/2023	Bond Future	Sell	992	0.00
2032 On 02/11/2023	Bond Future	Buy	992	0.00
2032 On 02/11/2023	Bond Future	Sell	2,410	0.00
2032 On 02/11/2023	Bond Future	Buy	2,410	0.00
2032 On 02/11/2023	Bond Future	Buy	4,636	0.00
2032 On 02/11/2023	Bond Future	Sell	4,636	0.00
R2035 Bond Future				

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 03/08/2023			Sell	260	0.00
R035 On 03/08/2023			Buy	260	0.00
R035 On 03/08/2023			Buy	260	0.00
R035 On 03/08/2023			Sell	260	0.00
R2037 Bond Future					
2037 On 02/11/2023			Buy	18	0.00
2037 On 02/11/2023			Sell	18	0.00
2037 On 02/11/2023			Buy	30	0.00
2037 On 02/11/2023			Sell	30	0.00
2037 On 02/11/2023			Sell	48	0.00
2037 On 02/11/2023			Buy	48	0.00
R2040 Bond Future					
2040 On 03/08/2023			Buy	9	0.00
2040 On 03/08/2023			Sell	9	0.00
2040 On 03/08/2023			Buy	25	0.00
2040 On 03/08/2023			Sell	25	0.00
2040 On 03/08/2023			Buy	29	0.00
2040 On 03/08/2023			Sell	29	0.00
2040 On 03/08/2023			Buy	32	0.00
2040 On 03/08/2023			Sell	32	0.00
2040 On 03/08/2023			Buy	37	0.00
2040 On 03/08/2023			Sell	37	0.00
2040 On 03/08/2023			Buy	54	0.00
2040 On 03/08/2023			Sell	54	0.00
2040 On 03/08/2023			Buy	58	0.00
2040 On 03/08/2023			Sell	58	0.00
2040 On 03/08/2023			Buy	92	0.00
2040 On 03/08/2023			Sell	92	0.00
2040 On 03/08/2023			Buy	98	0.00
2040 On 03/08/2023			Sell	98	0.00
2040 On 03/08/2023			Buy	114	0.00
2040 On 03/08/2023			Sell	114	0.00
2040 On 03/08/2023			Buy	122	0.00
2040 On 03/08/2023			Sell	122	0.00
2040 On 03/08/2023			Buy	128	0.00
2040 On 03/08/2023			Sell	128	0.00
2040 On 03/08/2023			Buy	170	0.00

2040 On 03/08/2023	Bond Future	Sell	170	0.00
2040 On 03/08/2023	Bond Future	Buy	268	0.00
2040 On 03/08/2023	Bond Future	Sell	268	0.00
2040 On 03/08/2023	Bond Future	Sell	500	0.00
2040 On 03/08/2023	Bond Future	Buy	500	0.00
2040 On 03/08/2023	Bond Future	Sell	500	0.00
2040 On 03/08/2023	Bond Future	Buy	500	0.00
2040 On 03/08/2023	Bond Future	Buy	901	0.00
2040 On 03/08/2023	Bond Future	Sell	901	0.00
2040 On 03/08/2023	Bond Future	Buy	2,137	0.00
2040 On 03/08/2023	Bond Future	Sell	2,137	0.00

R2044 Bond Future

2044 On 03/08/2023	Bond Future	Buy	24	0.00
2044 On 03/08/2023	Bond Future	Sell	24	0.00
2044 On 03/08/2023	Bond Future	Buy	41	0.00
2044 On 03/08/2023	Bond Future	Sell	41	0.00
2044 On 02/11/2023	Bond Future	Buy	42	0.00
2044 On 02/11/2023	Bond Future	Sell	42	0.00
2044 On 02/11/2023	Bond Future	Buy	42	0.00
2044 On 02/11/2023	Bond Future	Sell	42	0.00
2044 On 03/08/2023	Bond Future	Sell	250	0.00
2044 On 03/08/2023	Bond Future	Buy	250	0.00
2044 On 03/08/2023	Bond Future	Buy	250	0.00
2044 On 03/08/2023	Bond Future	Sell	250	0.00
2044 On 03/08/2023	Bond Future	Buy	315	0.00
2044 On 03/08/2023	Bond Future	Sell	315	0.00
2044 On 03/08/2023	Bond Future	Buy	380	0.00
2044 On 03/08/2023	Bond Future	Sell	380	0.00

R2048 Bond Future

R248 On 03/08/2023	Bond Future	Sell	24	0.00
R248 On 03/08/2023	Bond Future	Buy	24	0.00
R248 On 03/08/2023	Bond Future	Sell	40	0.00
R248 On 03/08/2023	Bond Future	Buy	40	0.00
R248 On 02/11/2023	Bond Future	Buy	200	0.00
R248 On 02/11/2023	Bond Future	Sell	200	0.00
R248 On 03/08/2023	Bond Future	Sell	306	0.00
R248 On 03/08/2023	Bond Future	Buy	306	0.00
R248 On 03/08/2023	Bond Future	Sell	370	0.00
R248 On 03/08/2023	Bond Future	Buy	370	0.00

R209 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/08/2023	Bond Future		Sell	282	0.00
R209 On 03/08/2023	Bond Future		Buy	282	0.00
Grand Total for Daily Detailed Turnover:				31,046	0.00