



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 : 08/12/2022

TO DATE : 08/12/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 02/02/2023	Index Future		Sell	4	0.00
ALBI On 02/02/2023	Index Future		Buy	4	0.00
ALBI On 02/02/2023	Index Future		Sell	4	0.00
ALBI On 02/02/2023	Index Future		Buy	4	0.00
<b>I2025 Bond Future</b>					
2025 On 02/02/2023	Bond Future		Buy	18	0.00
2025 On 02/02/2023	Bond Future		Sell	18	0.00
2025 On 02/02/2023	Bond Future		Buy	18	0.00
2025 On 02/02/2023	Bond Future		Sell	18	0.00
<b>R186 Bond Future</b>					
R186 On 02/02/2023	Bond Future		Sell	7	0.00

R186 On 02/02/2023	Bond Future	Buy	7	0.00
R186 On 02/02/2023	Bond Future	Buy	70	0.00
R186 On 02/02/2023	Bond Future	Sell	70	0.00
R186 On 02/02/2023	Bond Future	Buy	70	0.00
R186 On 02/02/2023	Bond Future	Sell	70	0.00

**R2030 Bond Future**

2030 On 02/02/2023	Bond Future	Sell	3	0.00
2030 On 02/02/2023	Bond Future	Buy	3	0.00
2030 On 02/02/2023	Bond Future	Sell	3	0.00
2030 On 02/02/2023	Bond Future	Buy	3	0.00

**R2037 Bond Future**

2037 On 02/02/2023	Bond Future	Buy	34	0.00
2037 On 02/02/2023	Bond Future	Sell	34	0.00
2037 On 02/02/2023	Bond Future	Sell	34	0.00
2037 On 02/02/2023	Bond Future	Buy	34	0.00

**Grand Total for Daily Detailed Turnover: 265 0.00**