



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 : 20/12/2022

TO DATE : 20/12/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/02/2023	Bond Future		Buy	14	0.00
R186 On 02/02/2023	Bond Future		Sell	14	0.00
R186 On 02/02/2023	Bond Future		Sell	14	0.00
R186 On 02/02/2023	Bond Future		Buy	14	0.00
R186 On 02/02/2023	Bond Future		Buy	750	0.00
R186 On 02/02/2023	Bond Future		Sell	750	0.00
R186 On 02/02/2023	Bond Future		Sell	750	0.00
R186 On 02/02/2023	Bond Future		Buy	750	0.00
R2035 Bond Future					
R035 On 02/02/2023	Bond Future		Buy	1,840	0.00
R035 On 02/02/2023	Bond Future		Sell	1,840	0.00

-

-
λ

R2044 Bond Future

2044 On 02/02/2023	Bond Future	Buy	19	0.00
2044 On 02/02/2023	Bond Future	Sell	19	0.00
2044 On 02/02/2023	Bond Future	Buy	69	0.00
2044 On 02/02/2023	Bond Future	Sell	69	0.00
2044 On 02/02/2023	Bond Future	Sell	88	0.00
2044 On 02/02/2023	Bond Future	Buy	88	0.00

Grand Total for Daily Detailed Turnover:**3,544****0.00**