



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 : 13/09/2021

TO DATE : 13/09/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Jibar Tradeable Future</b>					
JBAF On 17/11/2021	Jibar Tradeable Future		Sell	50,000	0.00
JBAF On 17/11/2021	Jibar Tradeable Future		Buy	50,000	0.00
JBAF On 17/11/2021	Jibar Tradeable Future		Buy	50,000	0.00
JBAF On 17/11/2021	Jibar Tradeable Future		Sell	50,000	0.00
<b>R186 Bond Future</b>					
R186 On 04/11/2021	Bond Future		Sell	107	0.00
R186 On 04/11/2021	Bond Future		Buy	107	0.00
R186 On 04/11/2021	Bond Future		Buy	195	0.00
R186 On 04/11/2021	Bond Future		Sell	195	0.00
R186 On 04/11/2021	Bond Future		Sell	4,597	0.00
R186 On 04/11/2021	Bond Future		Buy	4,597	0.00

-

9

**R2030 Bond Future**

2030 On 04/11/2021	Bond Future	Sell	2	0.00
2030 On 04/11/2021	Bond Future	Buy	2	0.00
2030 On 04/11/2021	Bond Future	Sell	4	0.00
2030 On 04/11/2021	Bond Future	Buy	4	0.00
2030 On 04/11/2021	Bond Future	Buy	4	0.00
2030 On 04/11/2021	Bond Future	Sell	4	0.00
2030 On 04/11/2021	Bond Future	Sell	7	0.00
2030 On 04/11/2021	Bond Future	Buy	7	0.00
2030 On 04/11/2021	Bond Future	Sell	9	0.00
2030 On 04/11/2021	Bond Future	Buy	9	0.00

**R2032 Bond Future**

2032 On 04/11/2021	Bond Future	Buy	1,816	0.00
2032 On 04/11/2021	Bond Future	Sell	1,816	0.00

**R2037 Bond Future**

2037 On 04/11/2021	Bond Future	Sell	1,427	0.00
2037 On 04/11/2021	Bond Future	Buy	1,427	0.00

**R2040 Bond Future**

2040 On 04/11/2021	Bond Future	Sell	17	0.00
2040 On 04/11/2021	Bond Future	Buy	17	0.00
2040 On 04/11/2021	Bond Future	Sell	18	0.00
2040 On 04/11/2021	Bond Future	Buy	18	0.00
2040 On 04/11/2021	Bond Future	Sell	18	0.00
2040 On 04/11/2021	Bond Future	Buy	18	0.00
2040 On 04/11/2021	Bond Future	Sell	20	0.00
2040 On 04/11/2021	Bond Future	Buy	20	0.00
2040 On 04/11/2021	Bond Future	Sell	20	0.00
2040 On 04/11/2021	Bond Future	Buy	20	0.00
2040 On 04/11/2021	Bond Future	Sell	27	0.00
2040 On 04/11/2021	Bond Future	Buy	27	0.00
2040 On 04/11/2021	Bond Future	Sell	34	0.00
2040 On 04/11/2021	Bond Future	Buy	34	0.00
2040 On 04/11/2021	Bond Future	Sell	79	0.00
2040 On 04/11/2021	Bond Future	Buy	79	0.00
2040 On 04/11/2021	Bond Future	Sell	85	0.00
2040 On 04/11/2021	Bond Future	Buy	85	0.00
2040 On 04/11/2021	Bond Future	Sell	119	0.00
2040 On 04/11/2021	Bond Future	Buy	119	0.00
2040 On 04/11/2021	Bond Future	Sell	165	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 04/11/2021			Buy	165	0.00
2040 On 04/11/2021			Sell	302	0.00
2040 On 04/11/2021			Buy	302	0.00
2040 On 04/11/2021			Buy	904	0.00
2040 On 04/11/2021			Sell	904	0.00
2040 On 04/11/2021			Sell	1,098	0.00
2040 On 04/11/2021			Buy	1,098	0.00
<b>R2044 Bond Future</b>					
2044 On 04/11/2021			Sell	45	0.00
2044 On 04/11/2021			Buy	45	0.00
<b>R2048 Bond Future</b>					
R248 On 04/11/2021			Buy	2	0.00
R248 On 04/11/2021			Sell	2	0.00
R248 On 04/11/2021			Buy	8	0.00
R248 On 04/11/2021			Sell	8	0.00
R248 On 04/11/2021			Sell	10	0.00
R248 On 04/11/2021			Buy	10	0.00
R248 On 04/11/2021			Sell	21	0.00
R248 On 04/11/2021			Buy	21	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>111,160</b>	<b>0.00</b>