



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 : 23/09/2022

TO DATE : 23/09/2022

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#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

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#### All Bond Index

ALBI On 03/11/2022	Index Future		Sell	4	0.00
ALBI On 03/11/2022	Index Future		Buy	4	0.00
ALBI On 03/11/2022	Index Future		Sell	4	0.00
ALBI On 03/11/2022	Index Future		Buy	4	0.00

#### I2029 Bond Future

2029 On 03/11/2022	Bond Future		Buy	178	0.00
2029 On 03/11/2022	Bond Future		Sell	178	0.00
2029 On 03/11/2022	Bond Future		Buy	362	0.00
2029 On 03/11/2022	Bond Future		Sell	362	0.00
2029 On 03/11/2022	Bond Future		Sell	540	0.00
2029 On 03/11/2022	Bond Future		Buy	540	0.00



**I2033 Bond Future**

2033 On 03/11/2022	Bond Future	Sell	43	0.00
2033 On 03/11/2022	Bond Future	Buy	43	0.00
2033 On 03/11/2022	Bond Future	Sell	85	0.00
2033 On 03/11/2022	Bond Future	Buy	85	0.00
2033 On 03/11/2022	Bond Future	Sell	128	0.00
2033 On 03/11/2022	Bond Future	Buy	128	0.00

**I2038 Bond Future**

2038 On 03/11/2022	Bond Future	Sell	38	0.00
2038 On 03/11/2022	Bond Future	Buy	38	0.00
2038 On 03/11/2022	Bond Future	Sell	76	0.00
2038 On 03/11/2022	Bond Future	Buy	76	0.00
2038 On 03/11/2022	Bond Future	Sell	114	0.00
2038 On 03/11/2022	Bond Future	Buy	114	0.00

**I2046 Bond Future**

2046 On 03/11/2022	Bond Future	Sell	43	0.00
2046 On 03/11/2022	Bond Future	Buy	43	0.00
2046 On 03/11/2022	Bond Future	Sell	85	0.00
2046 On 03/11/2022	Bond Future	Buy	85	0.00
2046 On 03/11/2022	Bond Future	Buy	128	0.00
2046 On 03/11/2022	Bond Future	Sell	128	0.00

**I2050 Bond Future**

2050 On 03/11/2022	Bond Future	Sell	41	0.00
2050 On 03/11/2022	Bond Future	Buy	41	0.00
2050 On 03/11/2022	Bond Future	Sell	83	0.00
2050 On 03/11/2022	Bond Future	Buy	83	0.00
2050 On 03/11/2022	Bond Future	Sell	124	0.00
2050 On 03/11/2022	Bond Future	Buy	124	0.00

**R186 Bond Future**

R186 On 03/11/2022	Bond Future	Buy	3	0.00
R186 On 03/11/2022	Bond Future	Sell	3	0.00
R186 On 03/11/2022	Bond Future	Sell	3	0.00
R186 On 03/11/2022	Bond Future	Buy	3	0.00
R186 On 03/11/2022	Bond Future	Sell	10	0.00
R186 On 03/11/2022	Bond Future	Buy	10	0.00
R186 On 03/11/2022	Bond Future	Buy	10	0.00
R186 On 03/11/2022	Bond Future	Sell	10	0.00
R186 On 03/11/2022	Bond Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/11/2022			Buy	15	0.00
R186 On 03/11/2022			Sell	15	0.00
R186 On 03/11/2022			Buy	15	0.00
R186 On 03/11/2022			Sell	500	0.00
R186 On 03/11/2022			Buy	500	0.00
<b>R202 Bond Future</b>					
R202 On 03/11/2022			Sell	19	0.00
R202 On 03/11/2022			Buy	19	0.00
R202 On 03/11/2022			Sell	39	0.00
R202 On 03/11/2022			Buy	39	0.00
R202 On 03/11/2022			Buy	58	0.00
R202 On 03/11/2022			Sell	58	0.00
<b>R2023 Bond Future</b>					
R023 On 03/11/2022			Buy	4	0.00
R023 On 03/11/2022			Sell	4	0.00
R023 On 03/11/2022			Sell	7	0.00
R023 On 03/11/2022			Buy	7	0.00
R023 On 03/11/2022			Buy	12	0.00
R023 On 03/11/2022			Sell	12	0.00
R023 On 03/11/2022			Buy	28	0.00
R023 On 03/11/2022			Sell	28	0.00
R023 On 03/11/2022			Buy	34	0.00
R023 On 03/11/2022			Sell	34	0.00
R023 On 03/11/2022			Buy	43	0.00
R023 On 03/11/2022			Sell	43	0.00
R023 On 03/11/2022			Buy	49	0.00
R023 On 03/11/2022			Sell	49	0.00
R023 On 03/11/2022			Buy	52	0.00
R023 On 03/11/2022			Sell	52	0.00
R023 On 03/11/2022			Buy	64	0.00
R023 On 03/11/2022			Sell	64	0.00
R023 On 03/11/2022			Sell	65	0.00
R023 On 03/11/2022			Buy	65	0.00
R023 On 03/11/2022			Buy	70	0.00
R023 On 03/11/2022			Sell	70	0.00
R023 On 03/11/2022			Buy	72	0.00
R023 On 03/11/2022			Sell	72	0.00

R023 On 03/11/2022	Bond Future	Buy	94	0.00
R023 On 03/11/2022	Bond Future	Sell	94	0.00
R023 On 03/11/2022	Bond Future	Buy	104	0.00
R023 On 03/11/2022	Bond Future	Sell	104	0.00
R023 On 03/11/2022	Bond Future	Buy	108	0.00
R023 On 03/11/2022	Bond Future	Sell	108	0.00
R023 On 03/11/2022	Bond Future	Buy	122	0.00
R023 On 03/11/2022	Bond Future	Sell	122	0.00
R023 On 03/11/2022	Bond Future	Buy	132	0.00
R023 On 03/11/2022	Bond Future	Sell	132	0.00
R023 On 03/11/2022	Bond Future	Buy	167	0.00
R023 On 03/11/2022	Bond Future	Sell	167	0.00
R023 On 03/11/2022	Bond Future	Buy	238	0.00
R023 On 03/11/2022	Bond Future	Sell	238	0.00
R023 On 03/11/2022	Bond Future	Sell	1,321	0.00
R023 On 03/11/2022	Bond Future	Buy	1,321	0.00

**R2030 Bond Future**

2030 On 03/11/2022	Bond Future	Sell	28	0.00
2030 On 03/11/2022	Bond Future	Buy	28	0.00
2030 On 03/11/2022	Bond Future	Buy	28	0.00
2030 On 03/11/2022	Bond Future	Sell	28	0.00
2030 On 03/11/2022	Bond Future	Buy	200	0.00
2030 On 03/11/2022	Bond Future	Sell	200	0.00

**R2032 Bond Future**

2032 On 03/11/2022	Bond Future	Buy	6	0.00
2032 On 03/11/2022	Bond Future	Sell	6	0.00
2032 On 03/11/2022	Bond Future	Sell	200	0.00
2032 On 03/11/2022	Bond Future	Buy	200	0.00

**R2037 Bond Future**

2037 On 03/11/2022	Bond Future	Buy	5	0.00
2037 On 03/11/2022	Bond Future	Sell	5	0.00
2037 On 03/11/2022	Bond Future	Buy	7	0.00
2037 On 03/11/2022	Bond Future	Sell	7	0.00
2037 On 03/11/2022	Bond Future	Buy	7	0.00
2037 On 03/11/2022	Bond Future	Sell	7	0.00
2037 On 03/11/2022	Bond Future	Buy	7	0.00
2037 On 03/11/2022	Bond Future	Sell	7	0.00
2037 On 03/11/2022	Bond Future	Buy	8	0.00
2037 On 03/11/2022	Bond Future	Sell	8	0.00
2037 On 03/11/2022	Bond Future	Buy	11	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 03/11/2022			Sell	11	0.00
2037 On 03/11/2022			Buy	22	0.00
2037 On 03/11/2022			Sell	22	0.00
2037 On 03/11/2022			Buy	42	0.00
2037 On 03/11/2022			Sell	42	0.00
2037 On 03/11/2022			Buy	62	0.00
2037 On 03/11/2022			Sell	62	0.00
2037 On 03/11/2022			Buy	162	0.00
2037 On 03/11/2022			Sell	162	0.00
2037 On 03/11/2022			Sell	333	0.00
2037 On 03/11/2022			Buy	333	0.00
<b>R2040 Bond Future</b>					
2040 On 03/11/2022			Sell	5	0.00
2040 On 03/11/2022			Buy	5	0.00
2040 On 03/11/2022			Sell	5	0.00
2040 On 03/11/2022			Buy	5	0.00
2040 On 03/11/2022			Sell	5	0.00
2040 On 03/11/2022			Buy	5	0.00
<b>R2044 Bond Future</b>					
2044 On 03/11/2022			Sell	19	0.00
2044 On 03/11/2022			Buy	19	0.00
2044 On 03/11/2022			Sell	19	0.00
2044 On 03/11/2022			Buy	19	0.00
2044 On 03/11/2022			Sell	19	0.00
2044 On 03/11/2022			Buy	19	0.00
<b>R209 Bond Future</b>					
R209 On 03/11/2022	10.90	Call	Buy	3	0.00
R209 On 03/11/2022	10.90	Call	Sell	3	0.00
R209 On 03/11/2022	11.50	Call	Sell	3	0.00
R209 On 03/11/2022	11.50	Call	Buy	3	0.00
R209 On 03/11/2022	10.90	Call	Buy	27	0.00
R209 On 03/11/2022	10.90	Call	Sell	27	0.00
R209 On 03/11/2022	11.50	Call	Sell	27	0.00
R209 On 03/11/2022	11.50	Call	Buy	27	0.00
R209 On 03/11/2022	10.90	Call	Buy	31	0.00

R209 On 03/11/2022	Bond Future	10.90	Call	Sell	31	0.00
R209 On 03/11/2022	Bond Future	11.50	Call	Sell	31	0.00
R209 On 03/11/2022	Bond Future	11.50	Call	Buy	31	0.00
R209 On 03/11/2022	Bond Future	10.90	Call	Buy	40	0.00
R209 On 03/11/2022	Bond Future	10.90	Call	Sell	40	0.00
R209 On 03/11/2022	Bond Future	11.50	Call	Sell	40	0.00
R209 On 03/11/2022	Bond Future	11.50	Call	Buy	40	0.00
R209 On 03/11/2022	Bond Future	10.90	Call	Buy	90	0.00
R209 On 03/11/2022	Bond Future	10.90	Call	Sell	90	0.00
R209 On 03/11/2022	Bond Future	11.50	Call	Sell	90	0.00
R209 On 03/11/2022	Bond Future	11.50	Call	Buy	90	0.00
R209 On 03/11/2022	Bond Future	10.90	Call	Buy	109	0.00
R209 On 03/11/2022	Bond Future	10.90	Call	Sell	109	0.00
R209 On 03/11/2022	Bond Future	11.50	Call	Sell	109	0.00
R209 On 03/11/2022	Bond Future	11.50	Call	Buy	109	0.00
R209 On 03/11/2022	Bond Future	10.90	Call	Buy	134	0.00
R209 On 03/11/2022	Bond Future	10.90	Call	Sell	134	0.00
R209 On 03/11/2022	Bond Future	11.50	Call	Sell	134	0.00
R209 On 03/11/2022	Bond Future	11.50	Call	Buy	134	0.00
R209 On 03/11/2022	Bond Future	10.90	Call	Buy	164	0.00
R209 On 03/11/2022	Bond Future	10.90	Call	Sell	164	0.00
R209 On 03/11/2022	Bond Future	11.50	Call	Sell	164	0.00
R209 On 03/11/2022	Bond Future	11.50	Call	Buy	164	0.00
R209 On 03/11/2022	Bond Future	10.90	Call	Buy	702	0.00
R209 On 03/11/2022	Bond Future	10.90	Call	Sell	702	0.00
R209 On 03/11/2022	Bond Future	11.50	Call	Sell	702	0.00
R209 On 03/11/2022	Bond Future	11.50	Call	Buy	702	0.00
R209 On 03/11/2022	Bond Future	10.90	Call	Sell	1,300	0.00
R209 On 03/11/2022	Bond Future	10.90	Call	Buy	1,300	0.00
R209 On 03/11/2022	Bond Future	11.50	Call	Sell	1,300	0.00
R209 On 03/11/2022	Bond Future	11.50	Call	Buy	1,300	0.00

**R210 Bond Future**

R210 On 03/11/2022	Bond Future			Buy	100	0.00
R210 On 03/11/2022	Bond Future			Sell	100	0.00
R210 On 03/11/2022	Bond Future			Buy	202	0.00
R210 On 03/11/2022	Bond Future			Sell	202	0.00
R210 On 03/11/2022	Bond Future			Buy	302	0.00
R210 On 03/11/2022	Bond Future			Sell	302	0.00

**R213 Bond Future**

R213 On 03/11/2022	Bond Future			Buy	12	0.00
R213 On 03/11/2022	Bond Future			Sell	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 03/11/2022			Buy	13	0.00
R213 On 03/11/2022			Sell	13	0.00
R213 On 03/11/2022			Sell	25	0.00
R213 On 03/11/2022			Buy	25	0.00
R213 On 03/11/2022			Buy	430	0.00
R213 On 03/11/2022			Sell	430	0.00
<b>R214 Bond Future</b>					
R214 On 03/11/2022			Buy	7	0.00
R214 On 03/11/2022			Sell	7	0.00
R214 On 03/11/2022			Buy	54	0.00
R214 On 03/11/2022			Sell	54	0.00
R214 On 03/11/2022			Buy	86	0.00
R214 On 03/11/2022			Sell	86	0.00
R214 On 03/11/2022			Buy	868	0.00
R214 On 03/11/2022			Sell	868	0.00
R214 On 03/11/2022			Buy	1,185	0.00
R214 On 03/11/2022			Sell	1,185	0.00
R214 On 03/11/2022			Sell	2,200	0.00
R214 On 03/11/2022			Buy	2,200	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>17,418</b>	<b>0.00</b>