



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 : 15/08/2022

TO DATE : 15/08/2022

| Contract                 | Strike       | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------|--------------|-----|----------|------------------|------|
| <b>All Bond Index</b>    |              |     |          |                  |      |
| ALBI On 03/11/2022       | Index Future |     | Sell     | 3                | 0.00 |
| ALBI On 03/11/2022       | Index Future |     | Buy      | 3                | 0.00 |
| ALBI On 03/11/2022       | Index Future |     | Sell     | 3                | 0.00 |
| ALBI On 03/11/2022       | Index Future |     | Buy      | 3                | 0.00 |
| <b>I2025 Bond Future</b> |              |     |          |                  |      |
| 2025 On 03/11/2022       | Bond Future  |     | Buy      | 30               | 0.00 |
| 2025 On 03/11/2022       | Bond Future  |     | Sell     | 30               | 0.00 |
| 2025 On 03/11/2022       | Bond Future  |     | Buy      | 30               | 0.00 |
| 2025 On 03/11/2022       | Bond Future  |     | Sell     | 30               | 0.00 |
| <b>R186 Bond Future</b>  |              |     |          |                  |      |
| R186 On 03/11/2022       | Bond Future  |     | Sell     | 1                | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R186 On 03/11/2022 | Bond Future | Buy  | 1   | 0.00 |
| R186 On 03/11/2022 | Bond Future | Buy  | 7   | 0.00 |
| R186 On 03/11/2022 | Bond Future | Sell | 7   | 0.00 |
| R186 On 03/11/2022 | Bond Future | Buy  | 100 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Sell | 100 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Buy  | 100 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Sell | 100 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Sell | 100 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Buy  | 100 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Sell | 500 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Buy  | 500 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Buy  | 500 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Sell | 500 | 0.00 |

**R2030 Bond Future**

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

**R2032 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2032 On 03/11/2022 | Bond Future | Buy  | 8   | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Sell | 8   | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Buy  | 8   | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Sell | 8   | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Sell | 12  | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Buy  | 12  | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Buy  | 200 | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Sell | 200 | 0.00 |

**R2048 Bond Future**

|                    |             |      |   |      |
|--------------------|-------------|------|---|------|
| R248 On 03/11/2022 | Bond Future | Sell | 1 | 0.00 |
| R248 On 03/11/2022 | Bond Future | Buy  | 1 | 0.00 |
| R248 On 03/11/2022 | Bond Future | Sell | 4 | 0.00 |
| R248 On 03/11/2022 | Bond Future | Buy  | 4 | 0.00 |
| R248 On 03/11/2022 | Bond Future | Buy  | 4 | 0.00 |
| R248 On 03/11/2022 | Bond Future | Sell | 4 | 0.00 |

**R209 Bond Future**

|                    |             |      |   |      |
|--------------------|-------------|------|---|------|
| R209 On 03/11/2022 | Bond Future | Sell | 6 | 0.00 |
| R209 On 03/11/2022 | Bond Future | Buy  | 6 | 0.00 |
| R209 On 03/11/2022 | Bond Future | Buy  | 6 | 0.00 |
| R209 On 03/11/2022 | Bond Future | Sell | 6 | 0.00 |

**R213 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R213 On 03/11/2022 | Bond Future | Sell | 430 | 0.00 |
|--------------------|-------------|------|-----|------|

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| <b>Contract</b> | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> |
|-----------------|---------------|------------|-----------------|-------------------------|
|-----------------|---------------|------------|-----------------|-------------------------|

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|                                |  |  |     |     |      |
|--------------------------------|--|--|-----|-----|------|
| R213 On 03/11/2022 Bond Future |  |  | Buy | 430 | 0.00 |
|--------------------------------|--|--|-----|-----|------|

|   |  |  |  |              |             |
|---|--|--|--|--------------|-------------|
| <b>Grand Total for Daily Detailed Turnover:</b> |  |  |  | <b>2,253</b> | <b>0.00</b> |
|---|--|--|--|--------------|-------------|