



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/08/2021

TO DATE : 11/08/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

R186 Bond Future

R186 On 04/11/2021	Bond Future		Buy	3	0.00
R186 On 04/11/2021	Bond Future		Sell	3	0.00
R186 On 04/11/2021	Bond Future		Buy	3	0.00
R186 On 04/11/2021	Bond Future		Sell	3	0.00
R186 On 04/11/2021	Bond Future		Buy	4	0.00
R186 On 04/11/2021	Bond Future		Sell	4	0.00
R186 On 04/11/2021	Bond Future		Buy	5	0.00
R186 On 04/11/2021	Bond Future		Sell	5	0.00
R186 On 04/11/2021	Bond Future		Buy	7	0.00
R186 On 04/11/2021	Bond Future		Sell	7	0.00
R186 On 04/11/2021	Bond Future		Sell	10	0.00
R186 On 04/11/2021	Bond Future		Buy	10	0.00
R186 On 04/11/2021	Bond Future		Buy	37	0.00

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R186 On 04/11/2021	Bond Future		Sell	37	0.00
R186 On 04/11/2021	Bond Future		Sell	46	0.00
R186 On 04/11/2021	Bond Future		Buy	46	0.00
R186 On 04/11/2021	Bond Future		Buy	56	0.00
R186 On 04/11/2021	Bond Future		Sell	56	0.00
R186 On 04/11/2021	Bond Future		Buy	60	0.00
R186 On 04/11/2021	Bond Future		Sell	60	0.00
R186 On 04/11/2021	Bond Future		Sell	119	0.00
R186 On 04/11/2021	Bond Future		Buy	119	0.00

R2030 Bond Future

2030 On 04/11/2021	Bond Future		Sell	8	0.00
2030 On 04/11/2021	Bond Future		Buy	8	0.00
2030 On 04/11/2021	Bond Future		Sell	17	0.00
2030 On 04/11/2021	Bond Future		Buy	17	0.00
2030 On 04/11/2021	Bond Future		Sell	17	0.00
2030 On 04/11/2021	Bond Future		Buy	17	0.00
2030 On 04/11/2021	Bond Future		Sell	20	0.00
2030 On 04/11/2021	Bond Future		Buy	20	0.00
2030 On 04/11/2021	Bond Future		Sell	26	0.00
2030 On 04/11/2021	Bond Future		Buy	26	0.00
2030 On 04/11/2021	Bond Future		Sell	49	0.00
2030 On 04/11/2021	Bond Future		Buy	49	0.00
2030 On 04/11/2021	Bond Future		Buy	68	0.00
2030 On 04/11/2021	Bond Future		Sell	68	0.00
2030 On 04/11/2021	Bond Future		Buy	69	0.00
2030 On 04/11/2021	Bond Future		Sell	69	0.00

R2032 Bond Future

2032 On 05/05/2022	Bond Future	9.58	Call	Buy	192	0.00
2032 On 05/05/2022	Bond Future	9.58	Call	Sell	192	0.00
2032 On 05/05/2022	Bond Future	10.18	Call	Sell	192	0.00
2032 On 05/05/2022	Bond Future	10.18	Call	Buy	192	0.00
2032 On 05/05/2022	Bond Future	11.18	Put	Buy	192	0.00
2032 On 05/05/2022	Bond Future	11.18	Put	Sell	192	0.00
2032 On 05/05/2022	Bond Future	9.58	Call	Buy	214	0.00
2032 On 05/05/2022	Bond Future	9.58	Call	Sell	214	0.00
2032 On 05/05/2022	Bond Future	10.18	Call	Sell	214	0.00
2032 On 05/05/2022	Bond Future	10.18	Call	Buy	214	0.00
2032 On 05/05/2022	Bond Future	11.18	Put	Buy	214	0.00
2032 On 05/05/2022	Bond Future	11.18	Put	Sell	214	0.00
2032 On 05/05/2022	Bond Future	9.58	Call	Buy	374	0.00
2032 On 05/05/2022	Bond Future	9.58	Call	Sell	374	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/05/2022	10.18	Call	Sell	374	0.00
2032 On 05/05/2022	10.18	Call	Buy	374	0.00
2032 On 05/05/2022	11.18	Put	Buy	374	0.00
2032 On 05/05/2022	11.18	Put	Sell	374	0.00
2032 On 05/05/2022	9.58	Call	Sell	780	0.00
2032 On 05/05/2022	9.58	Call	Buy	780	0.00
2032 On 05/05/2022	10.18	Call	Sell	780	0.00
2032 On 05/05/2022	10.18	Call	Buy	780	0.00
2032 On 05/05/2022	11.18	Put	Buy	780	0.00
2032 On 05/05/2022	11.18	Put	Sell	780	0.00
R2035 Bond Future					
R035 On 04/11/2021			Sell	100	0.00
R035 On 04/11/2021			Buy	100	0.00
R2037 Bond Future					
2037 On 04/11/2021			Sell	5	0.00
2037 On 04/11/2021			Buy	5	0.00
2037 On 04/11/2021			Sell	6	0.00
2037 On 04/11/2021			Buy	6	0.00
2037 On 04/11/2021			Sell	6	0.00
2037 On 04/11/2021			Buy	6	0.00
2037 On 04/11/2021			Sell	6	0.00
2037 On 04/11/2021			Buy	6	0.00
2037 On 04/11/2021			Sell	25	0.00
2037 On 04/11/2021			Buy	25	0.00
2037 On 04/11/2021			Sell	47	0.00
2037 On 04/11/2021			Buy	47	0.00
2037 On 04/11/2021			Sell	80	0.00
2037 On 04/11/2021			Buy	80	0.00
2037 On 04/11/2021			Buy	175	0.00
2037 On 04/11/2021			Sell	175	0.00
R209 Bond Future					
R209 On 04/11/2021			Sell	40	0.00
R209 On 04/11/2021			Buy	40	0.00
R209 On 04/11/2021			Sell	60	0.00
R209 On 04/11/2021			Buy	60	0.00

R209 On 04/11/2021	Bond Future	Sell	108	0.00
R209 On 04/11/2021	Bond Future	Buy	108	0.00
R209 On 04/11/2021	Bond Future	Sell	219	0.00
R209 On 04/11/2021	Bond Future	Buy	219	0.00
R209 On 04/11/2021	Bond Future	Sell	278	0.00
R209 On 04/11/2021	Bond Future	Buy	278	0.00
R209 On 04/11/2021	Bond Future	Sell	373	0.00
R209 On 04/11/2021	Bond Future	Buy	373	0.00
R209 On 04/11/2021	Bond Future	Sell	453	0.00
R209 On 04/11/2021	Bond Future	Buy	453	0.00
R209 On 04/11/2021	Bond Future	Sell	681	0.00
R209 On 04/11/2021	Bond Future	Buy	681	0.00
R209 On 04/11/2021	Bond Future	Sell	683	0.00
R209 On 04/11/2021	Bond Future	Buy	683	0.00
R209 On 04/11/2021	Bond Future	Buy	2,895	0.00
R209 On 04/11/2021	Bond Future	Sell	2,895	0.00

Grand Total for Daily Detailed Turnover:

11,544

0.00