



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/08/2021

TO DATE : 31/08/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 04/11/2021	Bond Future		Buy	293	0.00
R186 On 04/11/2021	Bond Future		Sell	293	0.00
R186 On 04/11/2021	Bond Future		Buy	1,200	0.00
R186 On 04/11/2021	Bond Future		Sell	1,200	0.00
R186 On 04/11/2021	Bond Future		Buy	1,493	0.00
R186 On 04/11/2021	Bond Future		Sell	1,493	0.00
R2030 Bond Future					
2030 On 04/11/2021	Bond Future		Sell	356	0.00
2030 On 04/11/2021	Bond Future		Buy	356	0.00
2030 On 04/11/2021	Bond Future		Sell	1,457	0.00
2030 On 04/11/2021	Bond Future		Buy	1,457	0.00
2030 On 04/11/2021	Bond Future		Buy	1,813	0.00

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2030 On 04/11/2021	Bond Future	Sell	1,813	0.00
R2032 Bond Future				
2032 On 04/11/2021	Bond Future	Sell	2	0.00
2032 On 04/11/2021	Bond Future	Buy	2	0.00
2032 On 04/11/2021	Bond Future	Sell	16	0.00
2032 On 04/11/2021	Bond Future	Buy	16	0.00
2032 On 04/11/2021	Bond Future	Sell	18	0.00
2032 On 04/11/2021	Bond Future	Buy	18	0.00
2032 On 04/11/2021	Bond Future	Sell	27	0.00
2032 On 04/11/2021	Bond Future	Buy	27	0.00
2032 On 04/11/2021	Bond Future	Sell	70	0.00
2032 On 04/11/2021	Bond Future	Buy	70	0.00
2032 On 04/11/2021	Bond Future	Sell	244	0.00
2032 On 04/11/2021	Bond Future	Buy	244	0.00
2032 On 04/11/2021	Bond Future	Sell	268	0.00
2032 On 04/11/2021	Bond Future	Buy	268	0.00
2032 On 04/11/2021	Bond Future	Sell	616	0.00
2032 On 04/11/2021	Bond Future	Buy	616	0.00
2032 On 04/11/2021	Bond Future	Sell	922	0.00
2032 On 04/11/2021	Bond Future	Buy	922	0.00
2032 On 04/11/2021	Bond Future	Sell	1,032	0.00
2032 On 04/11/2021	Bond Future	Buy	1,032	0.00
2032 On 04/11/2021	Bond Future	Sell	3,215	0.00
2032 On 04/11/2021	Bond Future	Buy	3,215	0.00

R2035 Bond Future

R035 On 04/11/2021	Bond Future	Sell	11	0.00
R035 On 04/11/2021	Bond Future	Buy	11	0.00
R035 On 04/11/2021	Bond Future	Buy	11	0.00
R035 On 04/11/2021	Bond Future	Sell	11	0.00

R2044 Bond Future

2044 On 04/11/2021	Bond Future	Buy	17	0.00
2044 On 04/11/2021	Bond Future	Sell	17	0.00
2044 On 04/11/2021	Bond Future	Buy	20	0.00
2044 On 04/11/2021	Bond Future	Sell	20	0.00
2044 On 04/11/2021	Bond Future	Buy	21	0.00
2044 On 04/11/2021	Bond Future	Sell	21	0.00
2044 On 04/11/2021	Bond Future	Buy	30	0.00
2044 On 04/11/2021	Bond Future	Sell	30	0.00
2044 On 04/11/2021	Bond Future	Buy	30	0.00
2044 On 04/11/2021	Bond Future	Sell	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 04/11/2021			Buy	50	0.00
2044 On 04/11/2021			Sell	50	0.00
2044 On 04/11/2021			Buy	77	0.00
2044 On 04/11/2021			Sell	77	0.00
2044 On 04/11/2021			Buy	80	0.00
2044 On 04/11/2021			Sell	80	0.00
2044 On 04/11/2021			Buy	128	0.00
2044 On 04/11/2021			Sell	128	0.00
2044 On 04/11/2021			Buy	269	0.00
2044 On 04/11/2021			Sell	269	0.00
2044 On 04/11/2021			Buy	296	0.00
2044 On 04/11/2021			Sell	296	0.00
2044 On 04/11/2021			Buy	680	0.00
2044 On 04/11/2021			Sell	680	0.00
2044 On 04/11/2021			Buy	743	0.00
2044 On 04/11/2021			Sell	743	0.00
2044 On 04/11/2021			Buy	1,017	0.00
2044 On 04/11/2021			Sell	1,017	0.00
2044 On 04/11/2021			Buy	1,139	0.00
2044 On 04/11/2021			Sell	1,139	0.00
2044 On 04/11/2021			Buy	1,276	0.00
2044 On 04/11/2021			Sell	1,276	0.00
2044 On 04/11/2021			Buy	2,328	0.00
2044 On 04/11/2021			Sell	2,328	0.00
2044 On 04/11/2021			Sell	3,545	0.00
2044 On 04/11/2021			Buy	3,545	0.00
R2048 Bond Future					
R248 On 04/11/2021			Sell	150	0.00
R248 On 04/11/2021			Buy	150	0.00
R209 Bond Future					
R209 On 04/11/2021			Sell	14	0.00
R209 On 04/11/2021			Buy	14	0.00
R209 On 04/11/2021			Buy	14	0.00
R209 On 04/11/2021			Sell	14	0.00
R209 On 04/11/2021	10.25	Put	Sell	125	0.00
R209 On 04/11/2021	10.25	Put	Buy	125	0.00
R209 On 04/11/2021	10.25	Put	Sell	125	0.00

R209 On 04/11/2021	Bond Future	10.25	Put	Buy	125	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	125	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	125	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	125	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	125	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	125	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	125	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	125	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	125	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	150	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	150	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	150	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	150	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	175	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	175	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	175	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	175	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	175	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	175	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	175	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	175	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	750	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	750	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	750	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	750	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	875	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	875	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	875	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	875	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	2,500	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	2,500	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	2,500	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	2,500	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	2,500	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	2,500	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	2,500	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	2,500	0.00

R214 Bond Future

R214 On 04/11/2021	Bond Future			Sell	7	0.00
R214 On 04/11/2021	Bond Future			Buy	7	0.00
R214 On 04/11/2021	Bond Future			Buy	7	0.00
R214 On 04/11/2021	Bond Future			Sell	7	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

Grand Total for Daily Detailed Turnover:**40,002****0.00**