



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/12/2021

TO DATE : 01/12/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 03/02/2022			Buy	7	0.00
2050 On 03/02/2022			Sell	7	0.00
2050 On 03/02/2022			Sell	44	0.00
2050 On 03/02/2022			Buy	44	0.00
2050 On 03/02/2022			Sell	44	0.00
2050 On 03/02/2022			Buy	44	0.00
R2023 Bond Future					
R023 On 05/05/2022			Sell	58	0.00
R023 On 05/05/2022			Buy	58	0.00
R023 On 05/05/2022			Buy	58	0.00
R023 On 05/05/2022			Sell	58	0.00

R2030 Bond Future

2030 On 03/02/2022	Bond Future	Sell	47	0.00
2030 On 03/02/2022	Bond Future	Buy	47	0.00
2030 On 03/02/2022	Bond Future	Sell	89	0.00
2030 On 03/02/2022	Bond Future	Buy	89	0.00
2030 On 03/02/2022	Bond Future	Buy	100	0.00
2030 On 03/02/2022	Bond Future	Sell	100	0.00
2030 On 03/02/2022	Bond Future	Sell	261	0.00
2030 On 03/02/2022	Bond Future	Buy	261	0.00
2030 On 03/02/2022	Bond Future	Sell	293	0.00
2030 On 03/02/2022	Bond Future	Buy	293	0.00
2030 On 03/02/2022	Bond Future	Sell	315	0.00
2030 On 03/02/2022	Bond Future	Buy	315	0.00
2030 On 03/02/2022	Bond Future	Sell	355	0.00
2030 On 03/02/2022	Bond Future	Buy	355	0.00
2030 On 03/02/2022	Bond Future	Sell	525	0.00
2030 On 03/02/2022	Bond Future	Buy	525	0.00
2030 On 03/02/2022	Bond Future	Sell	661	0.00
2030 On 03/02/2022	Bond Future	Buy	661	0.00
2030 On 03/02/2022	Bond Future	Sell	1,926	0.00
2030 On 03/02/2022	Bond Future	Buy	1,926	0.00
2030 On 03/02/2022	Bond Future	Sell	2,330	0.00
2030 On 03/02/2022	Bond Future	Buy	2,330	0.00
2030 On 03/02/2022	Bond Future	Sell	2,480	0.00
2030 On 03/02/2022	Bond Future	Buy	2,480	0.00
2030 On 03/02/2022	Bond Future	Sell	3,000	0.00
2030 On 03/02/2022	Bond Future	Buy	3,000	0.00

R2032 Bond Future

2032 On 05/05/2022	Bond Future	Sell	7	0.00
2032 On 05/05/2022	Bond Future	Buy	7	0.00
2032 On 05/05/2022	Bond Future	Sell	15	0.00
2032 On 05/05/2022	Bond Future	Buy	15	0.00
2032 On 05/05/2022	Bond Future	Buy	22	0.00
2032 On 05/05/2022	Bond Future	Sell	22	0.00
2032 On 03/02/2022	Bond Future	Sell	116	0.00
2032 On 03/02/2022	Bond Future	Buy	116	0.00
2032 On 03/02/2022	Bond Future	Sell	130	0.00
2032 On 03/02/2022	Bond Future	Buy	130	0.00
2032 On 03/02/2022	Bond Future	Sell	194	0.00
2032 On 03/02/2022	Bond Future	Buy	194	0.00
2032 On 03/02/2022	Bond Future	Sell	208	0.00
2032 On 03/02/2022	Bond Future	Buy	208	0.00
2032 On 03/02/2022	Bond Future	Sell	232	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 03/02/2022			Buy	232	0.00
2032 On 03/02/2022			Sell	260	0.00
2032 On 03/02/2022			Buy	260	0.00
2032 On 03/02/2022			Sell	300	0.00
2032 On 03/02/2022			Buy	300	0.00
2032 On 03/02/2022			Sell	346	0.00
2032 On 03/02/2022			Buy	346	0.00
2032 On 03/02/2022			Sell	407	0.00
2032 On 03/02/2022			Buy	407	0.00
2032 On 03/02/2022			Sell	454	0.00
2032 On 03/02/2022			Buy	454	0.00
2032 On 03/02/2022			Sell	464	0.00
2032 On 03/02/2022			Buy	464	0.00
2032 On 03/02/2022			Sell	535	0.00
2032 On 03/02/2022			Buy	535	0.00
2032 On 03/02/2022			Sell	678	0.00
2032 On 03/02/2022			Buy	678	0.00
2032 On 03/02/2022			Sell	910	0.00
2032 On 03/02/2022			Buy	910	0.00
2032 On 03/02/2022			Buy	1,000	0.00
2032 On 03/02/2022			Sell	1,000	0.00
2032 On 03/02/2022			Sell	1,051	0.00
2032 On 03/02/2022			Buy	1,051	0.00
2032 On 03/02/2022			Buy	1,785	0.00
2032 On 03/02/2022			Sell	1,785	0.00
2032 On 03/02/2022			Buy	3,500	0.00
2032 On 03/02/2022			Sell	3,500	0.00
R2035 Bond Future					
R035 On 03/02/2022			Sell	12	0.00
R035 On 03/02/2022			Buy	12	0.00
R035 On 03/02/2022			Sell	111	0.00
R035 On 03/02/2022			Buy	111	0.00
R035 On 03/02/2022			Sell	1,148	0.00
R035 On 03/02/2022			Buy	1,148	0.00
R035 On 03/02/2022			Buy	1,271	0.00
R035 On 03/02/2022			Sell	1,271	0.00
R2037 Bond Future					
2037 On 04/08/2022	11.21	Call	Buy	1,050	0.00

2037 On 04/08/2022	Bond Future	11.21	Call	Sell	1,050	0.00
2037 On 04/08/2022	Bond Future	11.95	Put	Buy	1,050	0.00
2037 On 04/08/2022	Bond Future	11.95	Put	Sell	1,050	0.00

R2040 Bond Future

2040 On 05/05/2022	Bond Future			Buy	70	0.00
2040 On 05/05/2022	Bond Future			Sell	70	0.00
2040 On 05/05/2022	Bond Future			Buy	70	0.00
2040 On 05/05/2022	Bond Future			Sell	70	0.00

R2048 Bond Future

R248 On 03/02/2022	Bond Future			Buy	17	0.00
R248 On 03/02/2022	Bond Future			Sell	17	0.00
R248 On 03/02/2022	Bond Future			Buy	17	0.00
R248 On 03/02/2022	Bond Future			Sell	17	0.00

R209 Bond Future

R209 On 03/02/2022	Bond Future			Buy	116	0.00
R209 On 03/02/2022	Bond Future			Sell	116	0.00
R209 On 03/02/2022	Bond Future			Buy	116	0.00
R209 On 03/02/2022	Bond Future			Sell	116	0.00

R214 Bond Future

R214 On 03/02/2022	Bond Future			Buy	142	0.00
R214 On 03/02/2022	Bond Future			Sell	142	0.00
R214 On 03/02/2022	Bond Future			Buy	142	0.00
R214 On 03/02/2022	Bond Future			Sell	142	0.00

Grand Total for Daily Detailed Turnover:

30,539 0.00