



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/12/2020

TO DATE : 15/12/2020

Contract

Strike

C/P

Buy/Sell

No. of Contracts

R186 Bond Future

R186 On 04/02/2021	Bond Future		Buy	9	0.00
R186 On 04/02/2021	Bond Future		Sell	9	0.00
R186 On 04/02/2021	Bond Future		Buy	40	0.00
R186 On 04/02/2021	Bond Future		Sell	40	0.00
R186 On 04/02/2021	Bond Future		Buy	40	0.00
R186 On 04/02/2021	Bond Future		Sell	40	0.00
R186 On 04/02/2021	Bond Future		Buy	75	0.00
R186 On 04/02/2021	Bond Future		Sell	75	0.00
R186 On 04/02/2021	Bond Future		Sell	84	0.00
R186 On 04/02/2021	Bond Future		Buy	84	0.00
R186 On 04/02/2021	Bond Future		Buy	200	0.00
R186 On 04/02/2021	Bond Future		Sell	200	0.00
R186 On 04/02/2021	Bond Future		Buy	200	0.00

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R186 On 04/02/2021	Bond Future	Sell	200	0.00
R186 On 04/02/2021	Bond Future	Buy	1,400	0.00
R186 On 04/02/2021	Bond Future	Sell	1,400	0.00
R186 On 04/02/2021	Bond Future	Buy	1,400	0.00
R186 On 04/02/2021	Bond Future	Sell	1,400	0.00

R2030 Bond Future

2030 On 04/02/2021	Bond Future	Buy	200	0.00
2030 On 04/02/2021	Bond Future	Sell	200	0.00
2030 On 04/02/2021	Bond Future	Buy	200	0.00
2030 On 04/02/2021	Bond Future	Sell	200	0.00
2030 On 04/02/2021	Bond Future	Buy	2,580	0.00
2030 On 04/02/2021	Bond Future	Sell	2,580	0.00
2030 On 04/02/2021	Bond Future	Sell	2,580	0.00
2030 On 04/02/2021	Bond Future	Buy	2,580	0.00

R2032 Bond Future

2032 On 04/02/2021	Bond Future	Buy	12	0.00
2032 On 04/02/2021	Bond Future	Sell	12	0.00
2032 On 04/02/2021	Bond Future	Buy	12	0.00
2032 On 04/02/2021	Bond Future	Sell	12	0.00
2032 On 04/02/2021	Bond Future	Buy	2,680	0.00
2032 On 04/02/2021	Bond Future	Sell	2,680	0.00
2032 On 04/02/2021	Bond Future	Buy	2,680	0.00
2032 On 04/02/2021	Bond Future	Sell	2,680	0.00

R2035 Bond Future

R035 On 04/02/2021	Bond Future	Sell	34	0.00
R035 On 04/02/2021	Bond Future	Buy	34	0.00
R035 On 04/02/2021	Bond Future	Sell	34	0.00
R035 On 04/02/2021	Bond Future	Buy	34	0.00
R035 On 04/02/2021	Bond Future	Sell	80	0.00
R035 On 04/02/2021	Bond Future	Buy	80	0.00
R035 On 04/02/2021	Bond Future	Buy	80	0.00
R035 On 04/02/2021	Bond Future	Sell	80	0.00
R035 On 04/02/2021	Bond Future	Buy	1,920	0.00
R035 On 04/02/2021	Bond Future	Sell	1,920	0.00
R035 On 04/02/2021	Bond Future	Buy	1,920	0.00
R035 On 04/02/2021	Bond Future	Sell	1,920	0.00

R2037 Bond Future

2037 On 04/02/2021	Bond Future	Sell	1,490	0.00
2037 On 04/02/2021	Bond Future	Buy	1,490	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/02/2021			Buy	1,490	0.00
2037 On 04/02/2021			Sell	1,490	0.00
R2040 Bond Future					
2040 On 04/02/2021			Sell	460	0.00
2040 On 04/02/2021			Buy	460	0.00
2040 On 04/02/2021			Sell	460	0.00
2040 On 04/02/2021			Buy	460	0.00
2040 On 04/02/2021			Buy	1,500	0.00
2040 On 04/02/2021			Sell	1,500	0.00
2040 On 04/02/2021			Sell	1,500	0.00
2040 On 04/02/2021			Buy	1,500	0.00
R2044 Bond Future					
2044 On 04/02/2021			Sell	22	0.00
2044 On 04/02/2021			Buy	22	0.00
2044 On 04/02/2021			Buy	22	0.00
2044 On 04/02/2021			Sell	22	0.00
R2048 Bond Future					
R248 On 04/02/2021			Sell	1	0.00
R248 On 04/02/2021			Buy	1	0.00
R248 On 04/02/2021			Buy	1	0.00
R248 On 04/02/2021			Sell	1	0.00
R248 On 04/02/2021			Buy	20	0.00
R248 On 04/02/2021			Sell	20	0.00
R248 On 04/02/2021			Buy	20	0.00
R248 On 04/02/2021			Sell	20	0.00
R209 Bond Future					
R209 On 04/02/2021			Sell	8	0.00
R209 On 04/02/2021			Buy	8	0.00
R209 On 04/02/2021			Buy	8	0.00
R209 On 04/02/2021			Sell	8	0.00
R212 Bond Future					
R212 On 04/02/2021			Buy	3	0.00
R212 On 04/02/2021			Sell	3	0.00

R212 On 04/02/2021	Bond Future	Sell	3	0.00
R212 On 04/02/2021	Bond Future	Buy	3	0.00

R214 Bond Future

R214 On 04/02/2021	Bond Future	Sell	2	0.00
R214 On 04/02/2021	Bond Future	Buy	2	0.00
R214 On 04/02/2021	Bond Future	Buy	2	0.00
R214 On 04/02/2021	Bond Future	Sell	2	0.00

Grand Total for Daily Detailed Turnover: 25,472 0.00