



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/08/2021

TO DATE : 30/08/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 04/11/2021			Sell	4	0.00
2030 On 04/11/2021			Buy	4	0.00
2030 On 04/11/2021			Sell	4	0.00
2030 On 04/11/2021			Buy	4	0.00
2030 On 04/11/2021			Sell	5	0.00
2030 On 04/11/2021			Buy	5	0.00
2030 On 04/11/2021			Buy	13	0.00
2030 On 04/11/2021			Sell	13	0.00
R2032 Bond Future					
2032 On 03/02/2022	9.57	Call	Buy	1,050	0.00
2032 On 03/02/2022	9.57	Call	Sell	1,050	0.00
2032 On 03/02/2022	9.57	Call	Sell	1,050	0.00

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2032 On 03/02/2022	Bond Future	9.57	Call	Buy	1,050	0.00
2032 On 03/02/2022	Bond Future	10.65	Put	Buy	1,050	0.00
2032 On 03/02/2022	Bond Future	10.65	Put	Sell	1,050	0.00
2032 On 03/02/2022	Bond Future	10.65	Put	Sell	1,050	0.00
2032 On 03/02/2022	Bond Future	10.65	Put	Buy	1,050	0.00
2032 On 03/02/2022	Bond Future	9.67	Put	Sell	1,050	0.00
2032 On 03/02/2022	Bond Future	9.67	Put	Buy	1,050	0.00
2032 On 03/02/2022	Bond Future	9.67	Put	Sell	1,050	0.00
2032 On 03/02/2022	Bond Future	9.67	Put	Buy	1,050	0.00

R2035 Bond Future

R035 On 04/11/2021	Bond Future			Buy	1	0.00
R035 On 04/11/2021	Bond Future			Sell	1	0.00
R035 On 04/11/2021	Bond Future			Buy	1	0.00
R035 On 04/11/2021	Bond Future			Sell	1	0.00

R2037 Bond Future

2037 On 04/11/2021	Bond Future			Sell	1,201	0.00
2037 On 04/11/2021	Bond Future			Buy	1,201	0.00
2037 On 04/11/2021	Bond Future			Buy	1,201	0.00
2037 On 04/11/2021	Bond Future			Sell	1,201	0.00

R2044 Bond Future

2044 On 04/11/2021	Bond Future			Sell	1,215	0.00
2044 On 04/11/2021	Bond Future			Buy	1,215	0.00
2044 On 04/11/2021	Bond Future			Buy	1,215	0.00
2044 On 04/11/2021	Bond Future			Sell	1,215	0.00

R2048 Bond Future

R248 On 04/11/2021	Bond Future			Sell	20	0.00
R248 On 04/11/2021	Bond Future			Buy	20	0.00
R248 On 04/11/2021	Bond Future			Sell	50	0.00
R248 On 04/11/2021	Bond Future			Buy	50	0.00
R248 On 04/11/2021	Bond Future			Sell	50	0.00
R248 On 04/11/2021	Bond Future			Buy	50	0.00
R248 On 04/11/2021	Bond Future			Sell	100	0.00
R248 On 04/11/2021	Bond Future			Buy	100	0.00
R248 On 04/11/2021	Bond Future			Sell	200	0.00
R248 On 04/11/2021	Bond Future			Buy	200	0.00
R248 On 04/11/2021	Bond Future			Buy	420	0.00
R248 On 04/11/2021	Bond Future			Sell	420	0.00

R209 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/11/2021	Bond Future		Buy	20	0.00
R209 On 04/11/2021	Bond Future		Sell	20	0.00
R209 On 04/11/2021	Bond Future		Buy	20	0.00
R209 On 04/11/2021	Bond Future		Sell	20	0.00
R209 On 04/11/2021	Bond Future		Sell	30	0.00
R209 On 04/11/2021	Bond Future		Buy	30	0.00
R209 On 04/11/2021	Bond Future		Sell	60	0.00
R209 On 04/11/2021	Bond Future		Buy	60	0.00
R209 On 04/11/2021	Bond Future		Sell	60	0.00
R209 On 04/11/2021	Bond Future		Buy	60	0.00
R209 On 04/11/2021	Bond Future		Sell	130	0.00
R209 On 04/11/2021	Bond Future		Buy	130	0.00
R209 On 04/11/2021	Bond Future		Sell	250	0.00
R209 On 04/11/2021	Bond Future		Buy	250	0.00
R209 On 04/11/2021	Bond Future		Buy	530	0.00
R209 On 04/11/2021	Bond Future		Sell	530	0.00
R214 Bond Future					
R214 On 04/11/2021	Bond Future		Buy	60	0.00
R214 On 04/11/2021	Bond Future		Sell	60	0.00
R214 On 04/11/2021	Bond Future		Buy	120	0.00
R214 On 04/11/2021	Bond Future		Sell	120	0.00
R214 On 04/11/2021	Bond Future		Buy	120	0.00
R214 On 04/11/2021	Bond Future		Sell	120	0.00
R214 On 04/11/2021	Bond Future		Buy	250	0.00
R214 On 04/11/2021	Bond Future		Sell	250	0.00
R214 On 04/11/2021	Bond Future		Buy	500	0.00
R214 On 04/11/2021	Bond Future		Sell	500	0.00
R214 On 04/11/2021	Bond Future		Buy	1,050	0.00
R214 On 04/11/2021	Bond Future		Sell	1,050	0.00
Grand Total for Daily Detailed Turnover:				15,200	0.00