



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/12/2021

TO DATE : 02/12/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 03/02/2022	Bond Future		Buy	640	0.00
2050 On 03/02/2022	Bond Future		Sell	640	0.00
R186 Bond Future					
R186 On 03/02/2022	Bond Future		Sell	303	0.00
R186 On 03/02/2022	Bond Future		Buy	303	0.00
R202 Bond Future					
R202 On 03/02/2022	Bond Future		Sell	321	0.00
R202 On 03/02/2022	Bond Future		Buy	321	0.00
R2023 Bond Future					
R023 On 03/02/2022	Bond Future		Sell	64	0.00

R023 On 03/02/2022	Bond Future		Buy		64	0.00
R2030 Bond Future						
2030 On 03/02/2022	Bond Future		Sell		21	0.00
2030 On 03/02/2022	Bond Future		Buy		21	0.00
R2035 Bond Future						
R035 On 03/02/2022	Bond Future		Sell		39	0.00
R035 On 03/02/2022	Bond Future		Buy		39	0.00
R2037 Bond Future						
2037 On 03/02/2022	Bond Future		Buy		1	0.00
2037 On 03/02/2022	Bond Future		Sell		1	0.00
R2040 Bond Future						
2040 On 03/02/2022	Bond Future	10.60	Call	Buy	67	0.00
2040 On 03/02/2022	Bond Future	10.60	Call	Sell	67	0.00
2040 On 03/02/2022	Bond Future	10.60	Call	Buy	100	0.00
2040 On 03/02/2022	Bond Future	10.60	Call	Sell	100	0.00
2040 On 03/02/2022	Bond Future	10.60	Call	Buy	187	0.00
2040 On 03/02/2022	Bond Future	10.60	Call	Sell	187	0.00
2040 On 03/02/2022	Bond Future	10.60	Call	Buy	636	0.00
2040 On 03/02/2022	Bond Future	10.60	Call	Sell	636	0.00
2040 On 03/02/2022	Bond Future	10.60	Call	Buy	1,010	0.00
2040 On 03/02/2022	Bond Future	10.60	Call	Sell	1,010	0.00
2040 On 03/02/2022	Bond Future	10.60	Call	Sell	2,000	0.00
2040 On 03/02/2022	Bond Future	10.60	Call	Buy	2,000	0.00
R2048 Bond Future						
R248 On 03/02/2022	Bond Future		Sell		40	0.00
R248 On 03/02/2022	Bond Future		Buy		40	0.00
R248 On 03/02/2022	Bond Future		Buy		40	0.00
R248 On 03/02/2022	Bond Future		Sell		40	0.00
Grand Total for Daily Detailed Turnover:					5,469	0.00