



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/11/2022

TO DATE : 03/11/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/02/2023	Bond Future		Sell	125	0.00
R186 On 02/02/2023	Bond Future		Buy	125	0.00
R186 On 02/02/2023	Bond Future		Sell	125	0.00
R186 On 02/02/2023	Bond Future		Buy	125	0.00
R186 On 02/02/2023	Bond Future		Buy	125	0.00
R186 On 02/02/2023	Bond Future		Sell	125	0.00
R186 On 02/02/2023	Bond Future		Buy	132	0.00
R186 On 02/02/2023	Bond Future		Sell	132	0.00
R186 On 02/02/2023	Bond Future		Sell	150	0.00
R186 On 02/02/2023	Bond Future		Buy	150	0.00
R2030 Bond Future					
2030 On 02/02/2023	Bond Future		Sell	10	0.00

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2030 On 02/02/2023	Bond Future	Buy	10	0.00
2030 On 02/02/2023	Bond Future	Sell	10	0.00
2030 On 02/02/2023	Bond Future	Buy	10	0.00
2030 On 02/02/2023	Bond Future	Sell	10	0.00
2030 On 02/02/2023	Bond Future	Buy	10	0.00
2030 On 02/02/2023	Bond Future	Sell	12	0.00
2030 On 02/02/2023	Bond Future	Buy	12	0.00
2030 On 02/02/2023	Bond Future	Sell	40	0.00
2030 On 02/02/2023	Bond Future	Buy	40	0.00
2030 On 02/02/2023	Bond Future	Buy	49	0.00
2030 On 02/02/2023	Bond Future	Sell	49	0.00
2030 On 02/02/2023	Bond Future	Sell	58	0.00
2030 On 02/02/2023	Bond Future	Buy	58	0.00
2030 On 02/02/2023	Bond Future	Sell	60	0.00
2030 On 02/02/2023	Bond Future	Buy	60	0.00
2030 On 02/02/2023	Bond Future	Sell	102	0.00
2030 On 02/02/2023	Bond Future	Buy	102	0.00
2030 On 02/02/2023	Bond Future	Sell	124	0.00
2030 On 02/02/2023	Bond Future	Buy	124	0.00
2030 On 02/02/2023	Bond Future	Sell	226	0.00
2030 On 02/02/2023	Bond Future	Buy	226	0.00
2030 On 02/02/2023	Bond Future	Sell	1,000	0.00
2030 On 02/02/2023	Bond Future	Buy	1,000	0.00
2030 On 02/02/2023	Bond Future	Sell	2,430	0.00
2030 On 02/02/2023	Bond Future	Buy	2,430	0.00
2030 On 02/02/2023	Bond Future	Buy	4,082	0.00
2030 On 02/02/2023	Bond Future	Sell	4,082	0.00

R2032 Bond Future

2032 On 02/02/2023	Bond Future	Sell	12	0.00
2032 On 02/02/2023	Bond Future	Buy	12	0.00
2032 On 02/02/2023	Bond Future	Sell	35	0.00
2032 On 02/02/2023	Bond Future	Buy	35	0.00
2032 On 02/02/2023	Bond Future	Sell	48	0.00
2032 On 02/02/2023	Bond Future	Buy	48	0.00
2032 On 02/02/2023	Bond Future	Sell	73	0.00
2032 On 02/02/2023	Bond Future	Buy	73	0.00
2032 On 02/02/2023	Bond Future	Sell	138	0.00
2032 On 02/02/2023	Bond Future	Buy	138	0.00
2032 On 02/02/2023	Bond Future	Sell	174	0.00
2032 On 02/02/2023	Bond Future	Buy	174	0.00
2032 On 02/02/2023	Bond Future	Sell	196	0.00
2032 On 02/02/2023	Bond Future	Buy	196	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 02/02/2023			Sell	196	0.00
2032 On 02/02/2023			Buy	196	0.00
2032 On 02/02/2023			Sell	292	0.00
2032 On 02/02/2023			Buy	292	0.00
2032 On 02/02/2023			Sell	695	0.00
2032 On 02/02/2023			Buy	695	0.00
2032 On 02/02/2023			Sell	787	0.00
2032 On 02/02/2023			Buy	787	0.00
R2044 Bond Future					
2044 On 02/02/2023			Sell	37	0.00
2044 On 02/02/2023			Buy	37	0.00
R213 Bond Future					
R213 On 02/02/2023			Sell	323	0.00
R213 On 02/02/2023			Buy	323	0.00
Grand Total for Daily Detailed Turnover:				11,876	0.00