



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/06/2023

TO DATE : 20/06/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 02/11/2023	Bond Future		Sell	1	0.00
R186 On 02/11/2023	Bond Future		Buy	1	0.00
R186 On 02/11/2023	Bond Future		Sell	4	0.00
R186 On 02/11/2023	Bond Future		Buy	4	0.00
R186 On 02/11/2023	Bond Future		Sell	7	0.00
R186 On 02/11/2023	Bond Future		Buy	7	0.00
R186 On 02/11/2023	Bond Future		Sell	7	0.00
R186 On 02/11/2023	Bond Future		Buy	7	0.00
R186 On 02/11/2023	Bond Future		Sell	13	0.00
R186 On 02/11/2023	Bond Future		Buy	13	0.00
R186 On 02/11/2023	Bond Future		Sell	14	0.00
R186 On 02/11/2023	Bond Future		Buy	14	0.00
R186 On 02/11/2023	Bond Future		Sell	15	0.00

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R186 On 02/11/2023	Bond Future	Buy	15	0.00
R186 On 02/11/2023	Bond Future	Sell	16	0.00
R186 On 02/11/2023	Bond Future	Buy	16	0.00
R186 On 02/11/2023	Bond Future	Sell	19	0.00
R186 On 02/11/2023	Bond Future	Buy	19	0.00
R186 On 02/11/2023	Bond Future	Sell	19	0.00
R186 On 02/11/2023	Bond Future	Buy	19	0.00
R186 On 02/11/2023	Bond Future	Sell	23	0.00
R186 On 02/11/2023	Bond Future	Buy	23	0.00
R186 On 02/11/2023	Bond Future	Sell	24	0.00
R186 On 02/11/2023	Bond Future	Buy	24	0.00
R186 On 02/11/2023	Bond Future	Sell	25	0.00
R186 On 02/11/2023	Bond Future	Buy	25	0.00
R186 On 02/11/2023	Bond Future	Sell	26	0.00
R186 On 02/11/2023	Bond Future	Buy	26	0.00
R186 On 02/11/2023	Bond Future	Sell	32	0.00
R186 On 02/11/2023	Bond Future	Buy	32	0.00
R186 On 02/11/2023	Bond Future	Sell	32	0.00
R186 On 02/11/2023	Bond Future	Buy	32	0.00
R186 On 02/11/2023	Bond Future	Buy	36	0.00
R186 On 02/11/2023	Bond Future	Sell	36	0.00
R186 On 02/11/2023	Bond Future	Buy	36	0.00
R186 On 02/11/2023	Bond Future	Sell	36	0.00
R186 On 02/11/2023	Bond Future	Sell	41	0.00
R186 On 02/11/2023	Bond Future	Buy	41	0.00
R186 On 02/11/2023	Bond Future	Sell	47	0.00
R186 On 02/11/2023	Bond Future	Buy	47	0.00
R186 On 02/11/2023	Bond Future	Sell	52	0.00
R186 On 02/11/2023	Bond Future	Buy	52	0.00
R186 On 02/11/2023	Bond Future	Sell	53	0.00
R186 On 02/11/2023	Bond Future	Buy	53	0.00
R186 On 02/11/2023	Bond Future	Buy	59	0.00
R186 On 02/11/2023	Bond Future	Sell	59	0.00
R186 On 02/11/2023	Bond Future	Buy	59	0.00
R186 On 02/11/2023	Bond Future	Sell	59	0.00
R186 On 02/11/2023	Bond Future	Sell	66	0.00
R186 On 02/11/2023	Bond Future	Buy	66	0.00
R186 On 02/11/2023	Bond Future	Sell	68	0.00
R186 On 02/11/2023	Bond Future	Buy	68	0.00
R186 On 02/11/2023	Bond Future	Sell	70	0.00
R186 On 02/11/2023	Bond Future	Buy	70	0.00
R186 On 02/11/2023	Bond Future	Sell	86	0.00
R186 On 02/11/2023	Bond Future	Buy	86	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2023			Sell	86	0.00
R186 On 02/11/2023			Buy	86	0.00
R186 On 02/11/2023			Sell	90	0.00
R186 On 02/11/2023			Buy	90	0.00
R186 On 02/11/2023			Sell	105	0.00
R186 On 02/11/2023			Buy	105	0.00
R186 On 02/11/2023			Sell	110	0.00
R186 On 02/11/2023			Buy	110	0.00
R186 On 02/11/2023			Sell	129	0.00
R186 On 02/11/2023			Buy	129	0.00
R186 On 02/11/2023			Sell	133	0.00
R186 On 02/11/2023			Buy	133	0.00
R186 On 02/11/2023			Sell	160	0.00
R186 On 02/11/2023			Buy	160	0.00
R186 On 02/11/2023			Sell	180	0.00
R186 On 02/11/2023			Buy	180	0.00
R186 On 02/11/2023			Sell	186	0.00
R186 On 02/11/2023			Buy	186	0.00
R186 On 02/11/2023			Sell	215	0.00
R186 On 02/11/2023			Buy	215	0.00
R186 On 02/11/2023			Sell	303	0.00
R186 On 02/11/2023			Buy	303	0.00
R186 On 02/11/2023			Sell	328	0.00
R186 On 02/11/2023			Buy	328	0.00
R186 On 02/11/2023			Sell	666	0.00
R186 On 02/11/2023			Buy	666	0.00
R186 On 02/11/2023			Sell	693	0.00
R186 On 02/11/2023			Buy	693	0.00
R186 On 02/11/2023			Sell	5,147	0.00
R186 On 02/11/2023			Buy	5,147	0.00
R186 On 02/11/2023			Sell	10,350	0.00
R186 On 02/11/2023			Buy	10,350	0.00
R2030 Bond Future					
2030 On 03/08/2023			Sell	629	0.00
2030 On 03/08/2023			Buy	629	0.00
2030 On 03/08/2023			Sell	629	0.00
2030 On 03/08/2023			Buy	629	0.00
2030 On 03/08/2023			Sell	629	0.00

2030 On 03/08/2023	Bond Future	Buy	629	0.00
2030 On 03/08/2023	Bond Future	Sell	629	0.00
2030 On 03/08/2023	Bond Future	Buy	629	0.00
R2035 Bond Future				
R035 On 03/08/2023	Bond Future	Sell	41	0.00
R035 On 03/08/2023	Bond Future	Buy	41	0.00
R035 On 03/08/2023	Bond Future	Buy	41	0.00
R035 On 03/08/2023	Bond Future	Sell	41	0.00
R2037 Bond Future				
2037 On 02/11/2023	Bond Future	Buy	15	0.00
2037 On 02/11/2023	Bond Future	Sell	15	0.00
2037 On 02/11/2023	Bond Future	Buy	15	0.00
2037 On 02/11/2023	Bond Future	Sell	15	0.00
2037 On 02/11/2023	Bond Future	Buy	22	0.00
2037 On 02/11/2023	Bond Future	Sell	22	0.00
2037 On 02/11/2023	Bond Future	Buy	24	0.00
2037 On 02/11/2023	Bond Future	Sell	24	0.00
2037 On 02/11/2023	Bond Future	Buy	30	0.00
2037 On 02/11/2023	Bond Future	Sell	30	0.00
2037 On 02/11/2023	Bond Future	Buy	30	0.00
2037 On 02/11/2023	Bond Future	Sell	30	0.00
2037 On 02/11/2023	Bond Future	Buy	31	0.00
2037 On 02/11/2023	Bond Future	Sell	31	0.00
2037 On 02/11/2023	Bond Future	Buy	41	0.00
2037 On 02/11/2023	Bond Future	Sell	41	0.00
2037 On 02/11/2023	Bond Future	Buy	49	0.00
2037 On 02/11/2023	Bond Future	Sell	49	0.00
2037 On 02/11/2023	Bond Future	Buy	50	0.00
2037 On 02/11/2023	Bond Future	Sell	50	0.00
2037 On 02/11/2023	Bond Future	Buy	61	0.00
2037 On 02/11/2023	Bond Future	Sell	61	0.00
2037 On 02/11/2023	Bond Future	Buy	61	0.00
2037 On 02/11/2023	Bond Future	Sell	61	0.00
2037 On 02/11/2023	Bond Future	Buy	61	0.00
2037 On 02/11/2023	Bond Future	Sell	61	0.00
2037 On 02/11/2023	Bond Future	Buy	76	0.00
2037 On 02/11/2023	Bond Future	Sell	76	0.00
2037 On 02/11/2023	Bond Future	Buy	76	0.00
2037 On 02/11/2023	Bond Future	Sell	76	0.00
2037 On 02/11/2023	Bond Future	Buy	85	0.00
2037 On 02/11/2023	Bond Future	Sell	85	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 02/11/2023			Buy	101	0.00
2037 On 02/11/2023			Sell	101	0.00
2037 On 02/11/2023			Buy	138	0.00
2037 On 02/11/2023			Sell	138	0.00
2037 On 02/11/2023			Buy	872	0.00
2037 On 02/11/2023			Sell	872	0.00
2037 On 02/11/2023			Buy	3,518	0.00
2037 On 02/11/2023			Sell	3,518	0.00
2037 On 02/11/2023			Sell	5,460	0.00
2037 On 02/11/2023			Buy	5,460	0.00
R2040 Bond Future					
2040 On 02/11/2023			Buy	1	0.00
2040 On 02/11/2023			Sell	1	0.00
2040 On 02/11/2023			Buy	5	0.00
2040 On 02/11/2023			Sell	5	0.00
2040 On 02/11/2023			Buy	6	0.00
2040 On 02/11/2023			Sell	6	0.00
2040 On 02/11/2023			Buy	6	0.00
2040 On 02/11/2023			Sell	6	0.00
2040 On 02/11/2023			Buy	8	0.00
2040 On 02/11/2023			Sell	8	0.00
2040 On 02/11/2023			Buy	9	0.00
2040 On 02/11/2023			Sell	9	0.00
2040 On 02/11/2023			Buy	10	0.00
2040 On 02/11/2023			Sell	10	0.00
2040 On 02/11/2023			Buy	12	0.00
2040 On 02/11/2023			Sell	12	0.00
2040 On 02/11/2023			Buy	12	0.00
2040 On 02/11/2023			Sell	12	0.00
2040 On 02/11/2023			Buy	12	0.00
2040 On 02/11/2023			Sell	12	0.00
2040 On 02/11/2023			Buy	15	0.00
2040 On 02/11/2023			Sell	15	0.00
2040 On 02/11/2023			Buy	15	0.00
2040 On 02/11/2023			Sell	15	0.00
2040 On 02/11/2023			Buy	15	0.00
2040 On 02/11/2023			Sell	15	0.00
2040 On 02/11/2023			Buy	17	0.00

2040 On 02/11/2023	Bond Future	Sell	17	0.00
2040 On 02/11/2023	Bond Future	Buy	18	0.00
2040 On 02/11/2023	Bond Future	Sell	18	0.00
2040 On 02/11/2023	Bond Future	Buy	18	0.00
2040 On 02/11/2023	Bond Future	Sell	18	0.00
2040 On 02/11/2023	Bond Future	Buy	18	0.00
2040 On 02/11/2023	Bond Future	Sell	18	0.00
2040 On 02/11/2023	Bond Future	Buy	20	0.00
2040 On 02/11/2023	Bond Future	Sell	20	0.00
2040 On 02/11/2023	Bond Future	Buy	25	0.00
2040 On 02/11/2023	Bond Future	Sell	25	0.00
2040 On 02/11/2023	Bond Future	Buy	26	0.00
2040 On 02/11/2023	Bond Future	Sell	26	0.00
2040 On 02/11/2023	Bond Future	Buy	26	0.00
2040 On 02/11/2023	Bond Future	Sell	26	0.00
2040 On 02/11/2023	Bond Future	Buy	27	0.00
2040 On 02/11/2023	Bond Future	Sell	27	0.00
2040 On 02/11/2023	Bond Future	Buy	34	0.00
2040 On 02/11/2023	Bond Future	Sell	34	0.00
2040 On 02/11/2023	Bond Future	Sell	41	0.00
2040 On 02/11/2023	Bond Future	Buy	41	0.00
2040 On 02/11/2023	Bond Future	Sell	41	0.00
2040 On 02/11/2023	Bond Future	Buy	41	0.00
2040 On 02/11/2023	Bond Future	Buy	48	0.00
2040 On 02/11/2023	Bond Future	Sell	48	0.00
2040 On 02/11/2023	Bond Future	Buy	49	0.00
2040 On 02/11/2023	Bond Future	Sell	49	0.00
2040 On 02/11/2023	Bond Future	Buy	50	0.00
2040 On 02/11/2023	Bond Future	Sell	50	0.00
2040 On 02/11/2023	Bond Future	Buy	51	0.00
2040 On 02/11/2023	Bond Future	Sell	51	0.00
2040 On 02/11/2023	Bond Future	Buy	52	0.00
2040 On 02/11/2023	Bond Future	Sell	52	0.00
2040 On 02/11/2023	Bond Future	Buy	54	0.00
2040 On 02/11/2023	Bond Future	Sell	54	0.00
2040 On 02/11/2023	Bond Future	Buy	63	0.00
2040 On 02/11/2023	Bond Future	Sell	63	0.00
2040 On 02/11/2023	Bond Future	Buy	70	0.00
2040 On 02/11/2023	Bond Future	Sell	70	0.00
2040 On 02/11/2023	Bond Future	Buy	76	0.00
2040 On 02/11/2023	Bond Future	Sell	76	0.00
2040 On 02/11/2023	Bond Future	Buy	79	0.00
2040 On 02/11/2023	Bond Future	Sell	79	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 02/11/2023			Buy	82	0.00
2040 On 02/11/2023			Sell	82	0.00
2040 On 02/11/2023			Buy	119	0.00
2040 On 02/11/2023			Sell	119	0.00
2040 On 02/11/2023			Buy	400	0.00
2040 On 02/11/2023			Sell	400	0.00
2040 On 02/11/2023			Buy	1,789	0.00
2040 On 02/11/2023			Sell	1,789	0.00
2040 On 02/11/2023			Sell	3,930	0.00
2040 On 02/11/2023			Buy	3,930	0.00
R209 Bond Future					
R209 On 02/11/2023			Buy	2	0.00
R209 On 02/11/2023			Sell	2	0.00
R209 On 02/11/2023			Buy	5	0.00
R209 On 02/11/2023			Sell	5	0.00
R209 On 02/11/2023			Buy	11	0.00
R209 On 02/11/2023			Sell	11	0.00
R209 On 02/11/2023			Buy	11	0.00
R209 On 02/11/2023			Sell	11	0.00
R209 On 02/11/2023			Buy	12	0.00
R209 On 02/11/2023			Sell	12	0.00
R209 On 02/11/2023			Buy	13	0.00
R209 On 02/11/2023			Sell	13	0.00
R209 On 02/11/2023			Buy	13	0.00
R209 On 02/11/2023			Sell	13	0.00
R209 On 02/11/2023			Buy	13	0.00
R209 On 02/11/2023			Sell	13	0.00
R209 On 02/11/2023			Buy	13	0.00
R209 On 02/11/2023			Sell	13	0.00
R209 On 02/11/2023			Buy	14	0.00
R209 On 02/11/2023			Sell	14	0.00
R209 On 02/11/2023			Buy	18	0.00
R209 On 02/11/2023			Sell	18	0.00
R209 On 02/11/2023			Buy	18	0.00
R209 On 02/11/2023			Sell	18	0.00
R209 On 02/11/2023			Buy	18	0.00
R209 On 02/11/2023			Sell	18	0.00
R209 On 02/11/2023			Buy	18	0.00

R209 On 02/11/2023	Bond Future	Sell	18	0.00
R209 On 02/11/2023	Bond Future	Buy	22	0.00
R209 On 02/11/2023	Bond Future	Sell	22	0.00
R209 On 02/11/2023	Bond Future	Buy	22	0.00
R209 On 02/11/2023	Bond Future	Sell	22	0.00
R209 On 02/11/2023	Bond Future	Buy	23	0.00
R209 On 02/11/2023	Bond Future	Sell	23	0.00
R209 On 02/11/2023	Bond Future	Buy	27	0.00
R209 On 02/11/2023	Bond Future	Sell	27	0.00
R209 On 02/11/2023	Bond Future	Buy	30	0.00
R209 On 02/11/2023	Bond Future	Sell	30	0.00
R209 On 02/11/2023	Bond Future	Buy	37	0.00
R209 On 02/11/2023	Bond Future	Sell	37	0.00
R209 On 02/11/2023	Bond Future	Sell	40	0.00
R209 On 02/11/2023	Bond Future	Buy	40	0.00
R209 On 02/11/2023	Bond Future	Sell	40	0.00
R209 On 02/11/2023	Bond Future	Buy	40	0.00
R209 On 02/11/2023	Bond Future	Buy	50	0.00
R209 On 02/11/2023	Bond Future	Sell	50	0.00
R209 On 02/11/2023	Bond Future	Buy	53	0.00
R209 On 02/11/2023	Bond Future	Sell	53	0.00
R209 On 02/11/2023	Bond Future	Buy	61	0.00
R209 On 02/11/2023	Bond Future	Sell	61	0.00
R209 On 02/11/2023	Bond Future	Buy	62	0.00
R209 On 02/11/2023	Bond Future	Sell	62	0.00
R209 On 02/11/2023	Bond Future	Buy	63	0.00
R209 On 02/11/2023	Bond Future	Sell	63	0.00
R209 On 02/11/2023	Bond Future	Buy	74	0.00
R209 On 02/11/2023	Bond Future	Sell	74	0.00
R209 On 02/11/2023	Bond Future	Buy	76	0.00
R209 On 02/11/2023	Bond Future	Sell	76	0.00
R209 On 02/11/2023	Bond Future	Buy	77	0.00
R209 On 02/11/2023	Bond Future	Sell	77	0.00
R209 On 02/11/2023	Bond Future	Buy	80	0.00
R209 On 02/11/2023	Bond Future	Sell	80	0.00
R209 On 02/11/2023	Bond Future	Buy	81	0.00
R209 On 02/11/2023	Bond Future	Sell	81	0.00
R209 On 02/11/2023	Bond Future	Buy	93	0.00
R209 On 02/11/2023	Bond Future	Sell	93	0.00
R209 On 02/11/2023	Bond Future	Buy	105	0.00
R209 On 02/11/2023	Bond Future	Sell	105	0.00
R209 On 02/11/2023	Bond Future	Buy	118	0.00
R209 On 02/11/2023	Bond Future	Sell	118	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 02/11/2023			Buy	129	0.00
R209 On 02/11/2023			Sell	129	0.00
R209 On 02/11/2023			Buy	182	0.00
R209 On 02/11/2023			Sell	182	0.00
R209 On 02/11/2023			Buy	429	0.00
R209 On 02/11/2023			Sell	429	0.00
R209 On 02/11/2023			Buy	607	0.00
R209 On 02/11/2023			Sell	607	0.00
R209 On 02/11/2023			Buy	2,048	0.00
R209 On 02/11/2023			Sell	2,048	0.00
R209 On 02/11/2023			Buy	5,880	0.00
R209 On 02/11/2023			Sell	5,880	0.00
R213 Bond Future					
R213 On 02/11/2023			Buy	16	0.00
R213 On 02/11/2023			Sell	16	0.00
R213 On 02/11/2023			Buy	20	0.00
R213 On 02/11/2023			Sell	20	0.00
R213 On 02/11/2023			Buy	24	0.00
R213 On 02/11/2023			Sell	24	0.00
R213 On 02/11/2023			Buy	25	0.00
R213 On 02/11/2023			Sell	25	0.00
R213 On 02/11/2023			Buy	30	0.00
R213 On 02/11/2023			Sell	30	0.00
R213 On 02/11/2023			Buy	34	0.00
R213 On 02/11/2023			Sell	34	0.00
R213 On 02/11/2023			Buy	36	0.00
R213 On 02/11/2023			Sell	36	0.00
R213 On 02/11/2023			Buy	38	0.00
R213 On 02/11/2023			Sell	38	0.00
R213 On 02/11/2023			Buy	48	0.00
R213 On 02/11/2023			Sell	48	0.00
R213 On 02/11/2023			Buy	49	0.00
R213 On 02/11/2023			Sell	49	0.00
R213 On 02/11/2023			Buy	82	0.00
R213 On 02/11/2023			Sell	82	0.00
R213 On 02/11/2023			Buy	83	0.00
R213 On 02/11/2023			Sell	83	0.00
R213 On 02/11/2023			Buy	97	0.00

R213 On 02/11/2023	Bond Future	Sell	97	0.00
R213 On 02/11/2023	Bond Future	Buy	101	0.00
R213 On 02/11/2023	Bond Future	Sell	101	0.00
R213 On 02/11/2023	Bond Future	Buy	105	0.00
R213 On 02/11/2023	Bond Future	Sell	105	0.00
R213 On 02/11/2023	Bond Future	Buy	140	0.00
R213 On 02/11/2023	Bond Future	Sell	140	0.00
R213 On 02/11/2023	Bond Future	Buy	223	0.00
R213 On 02/11/2023	Bond Future	Sell	223	0.00
R213 On 02/11/2023	Bond Future	Sell	1,320	0.00
R213 On 02/11/2023	Bond Future	Buy	1,320	0.00

R214 Bond Future

R214 On 03/08/2023	Bond Future	Sell	11	0.00
R214 On 03/08/2023	Bond Future	Buy	11	0.00
R214 On 03/08/2023	Bond Future	Sell	15	0.00
R214 On 03/08/2023	Bond Future	Buy	15	0.00
R214 On 03/08/2023	Bond Future	Sell	67	0.00
R214 On 03/08/2023	Bond Future	Buy	67	0.00
R214 On 03/08/2023	Bond Future	Sell	87	0.00
R214 On 03/08/2023	Bond Future	Buy	87	0.00
R214 On 03/08/2023	Bond Future	Sell	372	0.00
R214 On 03/08/2023	Bond Future	Buy	372	0.00
R214 On 03/08/2023	Bond Future	Sell	415	0.00
R214 On 03/08/2023	Bond Future	Buy	415	0.00
R214 On 03/08/2023	Bond Future	Buy	967	0.00
R214 On 03/08/2023	Bond Future	Sell	967	0.00

Grand Total for Daily Detailed Turnover: 55,687 0.00