



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/10/2021

TO DATE : 08/10/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

I2025 Bond Future

2025 On 04/11/2021	Bond Future		Buy	11	0.00
2025 On 04/11/2021	Bond Future		Sell	11	0.00
2025 On 04/11/2021	Bond Future		Buy	14	0.00
2025 On 04/11/2021	Bond Future		Sell	14	0.00
2025 On 04/11/2021	Bond Future		Buy	17	0.00
2025 On 04/11/2021	Bond Future		Sell	17	0.00
2025 On 04/11/2021	Bond Future		Buy	19	0.00
2025 On 04/11/2021	Bond Future		Sell	19	0.00
2025 On 04/11/2021	Bond Future		Buy	52	0.00
2025 On 04/11/2021	Bond Future		Sell	52	0.00
2025 On 04/11/2021	Bond Future		Buy	55	0.00
2025 On 04/11/2021	Bond Future		Sell	55	0.00
2025 On 04/11/2021	Bond Future		Buy	170	0.00

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2025 On 04/11/2021	Bond Future			Sell	170	0.00
2025 On 04/11/2021	Bond Future			Sell	338	0.00
2025 On 04/11/2021	Bond Future			Buy	338	0.00
R186 Bond Future						
R186 On 04/11/2021	Bond Future			Sell	3	0.00
R186 On 04/11/2021	Bond Future			Buy	3	0.00
R186 On 04/11/2021	Bond Future			Sell	5	0.00
R186 On 04/11/2021	Bond Future			Buy	5	0.00
R186 On 04/11/2021	Bond Future			Buy	8	0.00
R186 On 04/11/2021	Bond Future			Sell	8	0.00
R2023 Bond Future						
R023 On 04/11/2021	Bond Future			Buy	28	0.00
R023 On 04/11/2021	Bond Future			Sell	28	0.00
R023 On 04/11/2021	Bond Future			Buy	40	0.00
R023 On 04/11/2021	Bond Future			Sell	40	0.00
R023 On 04/11/2021	Bond Future			Buy	40	0.00
R023 On 04/11/2021	Bond Future			Sell	40	0.00
R023 On 04/11/2021	Bond Future			Buy	63	0.00
R023 On 04/11/2021	Bond Future			Sell	63	0.00
R023 On 04/11/2021	Bond Future			Buy	70	0.00
R023 On 04/11/2021	Bond Future			Sell	70	0.00
R023 On 04/11/2021	Bond Future			Buy	79	0.00
R023 On 04/11/2021	Bond Future			Sell	79	0.00
R023 On 04/11/2021	Bond Future			Buy	238	0.00
R023 On 04/11/2021	Bond Future			Sell	238	0.00
R023 On 04/11/2021	Bond Future			Sell	558	0.00
R023 On 04/11/2021	Bond Future			Buy	558	0.00
R2030 Bond Future						
2030 On 03/02/2022	Bond Future			Sell	656	0.00
2030 On 03/02/2022	Bond Future			Buy	656	0.00
2030 On 03/02/2022	Bond Future			Sell	4,023	0.00
2030 On 03/02/2022	Bond Future			Buy	4,023	0.00
2030 On 03/02/2022	Bond Future			Sell	4,679	0.00
2030 On 03/02/2022	Bond Future			Buy	4,679	0.00
R2032 Bond Future						
2032 On 04/11/2021	Bond Future			Buy	18	0.00
2032 On 04/11/2021	Bond Future			Sell	18	0.00
2032 On 05/05/2022	Bond Future	10.29	Call	Sell	67	0.00
2032 On 05/05/2022	Bond Future	10.29	Call	Buy	67	0.00
2032 On 05/05/2022	Bond Future	10.98	Put	Buy	67	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/05/2022	10.98	Put	Sell	67	0.00
2032 On 05/05/2022	10.29	Call	Sell	113	0.00
2032 On 05/05/2022	10.29	Call	Buy	113	0.00
2032 On 05/05/2022	10.29	Call	Sell	113	0.00
2032 On 05/05/2022	10.29	Call	Buy	113	0.00
2032 On 05/05/2022	10.98	Put	Buy	113	0.00
2032 On 05/05/2022	10.98	Put	Sell	113	0.00
2032 On 05/05/2022	10.98	Put	Buy	113	0.00
2032 On 05/05/2022	10.98	Put	Sell	113	0.00
2032 On 05/05/2022	10.29	Call	Sell	192	0.00
2032 On 05/05/2022	10.29	Call	Buy	192	0.00
2032 On 05/05/2022	10.98	Put	Buy	192	0.00
2032 On 05/05/2022	10.98	Put	Sell	192	0.00
2032 On 03/02/2022			Sell	485	0.00
2032 On 03/02/2022			Buy	485	0.00
2032 On 05/05/2022	10.29	Call	Sell	508	0.00
2032 On 05/05/2022	10.29	Call	Buy	508	0.00
2032 On 05/05/2022	10.98	Put	Buy	508	0.00
2032 On 05/05/2022	10.98	Put	Sell	508	0.00
2032 On 05/05/2022	10.29	Call	Buy	993	0.00
2032 On 05/05/2022	10.29	Call	Sell	993	0.00
2032 On 05/05/2022	10.29	Call	Sell	993	0.00
2032 On 05/05/2022	10.29	Call	Buy	993	0.00
2032 On 05/05/2022	10.98	Put	Sell	993	0.00
2032 On 05/05/2022	10.98	Put	Buy	993	0.00
2032 On 05/05/2022	10.98	Put	Sell	993	0.00
2032 On 05/05/2022	10.98	Put	Buy	993	0.00
2032 On 03/02/2022			Sell	2,972	0.00
2032 On 03/02/2022			Buy	2,972	0.00
2032 On 03/02/2022			Sell	3,457	0.00
2032 On 03/02/2022			Buy	3,457	0.00
R2035 Bond Future					
R035 On 03/02/2022			Sell	315	0.00
R035 On 03/02/2022			Buy	315	0.00
R035 On 03/02/2022			Sell	1,924	0.00
R035 On 03/02/2022			Buy	1,924	0.00
R035 On 03/02/2022			Sell	2,239	0.00
R035 On 03/02/2022			Buy	2,239	0.00

R2037 Bond Future

2037 On 03/02/2022	Bond Future	Sell	230	0.00
2037 On 03/02/2022	Bond Future	Buy	230	0.00
2037 On 03/02/2022	Bond Future	Sell	1,409	0.00
2037 On 03/02/2022	Bond Future	Buy	1,409	0.00
2037 On 03/02/2022	Bond Future	Buy	1,639	0.00
2037 On 03/02/2022	Bond Future	Sell	1,639	0.00

R2040 Bond Future

2040 On 03/02/2022	Bond Future	Sell	90	0.00
2040 On 03/02/2022	Bond Future	Buy	90	0.00
2040 On 04/11/2021	Bond Future	Buy	130	0.00
2040 On 04/11/2021	Bond Future	Sell	130	0.00
2040 On 04/11/2021	Bond Future	Sell	130	0.00
2040 On 04/11/2021	Bond Future	Buy	130	0.00
2040 On 03/02/2022	Bond Future	Sell	550	0.00
2040 On 03/02/2022	Bond Future	Buy	550	0.00
2040 On 03/02/2022	Bond Future	Sell	640	0.00
2040 On 03/02/2022	Bond Future	Buy	640	0.00

R2048 Bond Future

R248 On 04/11/2021	Bond Future	Buy	20	0.00
R248 On 04/11/2021	Bond Future	Sell	20	0.00

R209 Bond Future

R209 On 04/11/2021	Bond Future	Buy	89	0.00
R209 On 04/11/2021	Bond Future	Sell	89	0.00

R214 Bond Future

R214 On 04/11/2021	Bond Future	Buy	49	0.00
R214 On 04/11/2021	Bond Future	Sell	49	0.00

Grand Total for Daily Detailed Turnover:**33,510 0.00**