



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/01/2022

TO DATE : 05/01/2022

Contract

Strike

C/P

Buy/Sell

No. of Contracts

R2023 Bond Future

R023 On 03/02/2022	Bond Future		Buy	12	0.00
R023 On 03/02/2022	Bond Future		Sell	12	0.00
R023 On 03/02/2022	Bond Future		Sell	12	0.00
R023 On 03/02/2022	Bond Future		Buy	12	0.00
R023 On 03/02/2022	Bond Future		Buy	13	0.00
R023 On 03/02/2022	Bond Future		Sell	13	0.00
R023 On 03/02/2022	Bond Future		Sell	13	0.00
R023 On 03/02/2022	Bond Future		Buy	13	0.00
R023 On 03/02/2022	Bond Future		Sell	27	0.00
R023 On 03/02/2022	Bond Future		Buy	27	0.00
R023 On 03/02/2022	Bond Future		Buy	27	0.00
R023 On 03/02/2022	Bond Future		Sell	27	0.00
R023 On 03/02/2022	Bond Future		Sell	27	0.00

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R023 On 03/02/2022	Bond Future	Buy	27	0.00
R023 On 03/02/2022	Bond Future	Buy	27	0.00
R023 On 03/02/2022	Bond Future	Sell	27	0.00
R023 On 03/02/2022	Bond Future	Buy	27	0.00
R023 On 03/02/2022	Bond Future	Sell	27	0.00
R023 On 03/02/2022	Bond Future	Buy	27	0.00
R023 On 03/02/2022	Bond Future	Sell	27	0.00
R023 On 03/02/2022	Bond Future	Sell	27	0.00
R023 On 03/02/2022	Bond Future	Buy	27	0.00
R023 On 03/02/2022	Bond Future	Buy	27	0.00
R023 On 03/02/2022	Bond Future	Sell	27	0.00
R023 On 03/02/2022	Bond Future	Sell	54	0.00
R023 On 03/02/2022	Bond Future	Buy	54	0.00
R023 On 03/02/2022	Bond Future	Buy	86	0.00
R023 On 03/02/2022	Bond Future	Sell	86	0.00
R023 On 03/02/2022	Bond Future	Sell	86	0.00
R023 On 03/02/2022	Bond Future	Buy	86	0.00
R023 On 03/02/2022	Bond Future	Buy	86	0.00
R023 On 03/02/2022	Bond Future	Sell	86	0.00
R023 On 03/02/2022	Bond Future	Sell	86	0.00
R023 On 03/02/2022	Bond Future	Buy	86	0.00
R023 On 03/02/2022	Bond Future	Sell	110	0.00
R023 On 03/02/2022	Bond Future	Buy	110	0.00
R023 On 03/02/2022	Bond Future	Buy	110	0.00
R023 On 03/02/2022	Bond Future	Sell	110	0.00
R023 On 03/02/2022	Bond Future	Sell	110	0.00
R023 On 03/02/2022	Bond Future	Buy	110	0.00
R023 On 03/02/2022	Bond Future	Buy	110	0.00
R023 On 03/02/2022	Bond Future	Sell	110	0.00
R023 On 03/02/2022	Bond Future	Buy	198	0.00
R023 On 03/02/2022	Bond Future	Sell	198	0.00
R023 On 03/02/2022	Bond Future	Sell	198	0.00
R023 On 03/02/2022	Bond Future	Buy	198	0.00

R2030 Bond Future

2030 On 03/02/2022	Bond Future	Sell	10	0.00
2030 On 03/02/2022	Bond Future	Buy	10	0.00
2030 On 03/02/2022	Bond Future	Sell	120	0.00
2030 On 03/02/2022	Bond Future	Buy	120	0.00
2030 On 03/02/2022	Bond Future	Sell	171	0.00
2030 On 03/02/2022	Bond Future	Buy	171	0.00
2030 On 03/02/2022	Bond Future	Sell	301	0.00
2030 On 03/02/2022	Bond Future	Buy	301	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2044 Bond Future					
2044 On 03/02/2022	Bond Future		Sell	2	0.00
2044 On 03/02/2022	Bond Future		Buy	2	0.00
2044 On 03/02/2022	Bond Future		Sell	2	0.00
2044 On 03/02/2022	Bond Future		Buy	2	0.00
R2048 Bond Future					
R248 On 03/02/2022	Bond Future		Buy	68	0.00
R248 On 03/02/2022	Bond Future		Sell	68	0.00
R248 On 03/02/2022	Bond Future		Sell	68	0.00
R248 On 03/02/2022	Bond Future		Buy	68	0.00
R209 Bond Future					
R209 On 03/02/2022	Bond Future		Buy	1,210	0.00
R209 On 03/02/2022	Bond Future		Sell	1,210	0.00
Grand Total for Daily Detailed Turnover:				3,452	0.00