



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/03/2022

TO DATE : 14/03/2022

Contract

Strike

C/P

Buy/Sell

No. of Contracts

R186 Bond Future

R186 On 05/05/2022	Bond Future		Sell	12	0.00
R186 On 05/05/2022	Bond Future		Buy	12	0.00
R186 On 05/05/2022	Bond Future		Buy	100	0.00
R186 On 05/05/2022	Bond Future		Sell	100	0.00
R186 On 05/05/2022	Bond Future		Buy	100	0.00
R186 On 05/05/2022	Bond Future		Sell	100	0.00
R186 On 05/05/2022	Bond Future		Buy	116	0.00
R186 On 05/05/2022	Bond Future		Sell	116	0.00
R186 On 05/05/2022	Bond Future		Buy	171	0.00
R186 On 05/05/2022	Bond Future		Sell	171	0.00
R186 On 05/05/2022	Bond Future		Buy	309	0.00
R186 On 05/05/2022	Bond Future		Sell	309	0.00
R186 On 05/05/2022	Bond Future		Buy	880	0.00

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R186 On 05/05/2022	Bond Future	Sell	880	0.00
R186 On 05/05/2022	Bond Future	Buy	1,575	0.00
R186 On 05/05/2022	Bond Future	Sell	1,575	0.00
R186 On 05/05/2022	Bond Future	Buy	3,051	0.00
R186 On 05/05/2022	Bond Future	Sell	3,051	0.00

R2030 Bond Future

2030 On 05/05/2022	Bond Future	Buy	2	0.00
2030 On 05/05/2022	Bond Future	Sell	2	0.00
2030 On 05/05/2022	Bond Future	Buy	8	0.00
2030 On 05/05/2022	Bond Future	Sell	8	0.00
2030 On 05/05/2022	Bond Future	Buy	10	0.00
2030 On 05/05/2022	Bond Future	Sell	10	0.00
2030 On 05/05/2022	Bond Future	Sell	13	0.00
2030 On 05/05/2022	Bond Future	Buy	13	0.00
2030 On 05/05/2022	Bond Future	Buy	14	0.00
2030 On 05/05/2022	Bond Future	Sell	14	0.00
2030 On 04/08/2022	Bond Future	Buy	15	0.00
2030 On 04/08/2022	Bond Future	Sell	15	0.00
2030 On 05/05/2022	Bond Future	Sell	22	0.00
2030 On 05/05/2022	Bond Future	Buy	22	0.00
2030 On 05/05/2022	Bond Future	Buy	28	0.00
2030 On 05/05/2022	Bond Future	Sell	28	0.00
2030 On 04/08/2022	Bond Future	Buy	30	0.00
2030 On 04/08/2022	Bond Future	Sell	30	0.00
2030 On 05/05/2022	Bond Future	Sell	31	0.00
2030 On 05/05/2022	Bond Future	Buy	31	0.00
2030 On 05/05/2022	Bond Future	Buy	38	0.00
2030 On 05/05/2022	Bond Future	Sell	38	0.00
2030 On 04/08/2022	Bond Future	Buy	45	0.00
2030 On 04/08/2022	Bond Future	Sell	45	0.00
2030 On 05/05/2022	Bond Future	Sell	47	0.00
2030 On 05/05/2022	Bond Future	Buy	47	0.00
2030 On 05/05/2022	Bond Future	Buy	86	0.00
2030 On 05/05/2022	Bond Future	Sell	86	0.00
2030 On 05/05/2022	Bond Future	Buy	113	0.00
2030 On 05/05/2022	Bond Future	Sell	113	0.00
2030 On 05/05/2022	Bond Future	Buy	132	0.00
2030 On 05/05/2022	Bond Future	Sell	132	0.00
2030 On 05/05/2022	Bond Future	Buy	133	0.00
2030 On 05/05/2022	Bond Future	Sell	133	0.00
2030 On 05/05/2022	Bond Future	Buy	301	0.00
2030 On 05/05/2022	Bond Future	Sell	301	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/05/2022			Buy	304	0.00
2030 On 05/05/2022			Sell	304	0.00
2030 On 05/05/2022			Buy	531	0.00
2030 On 05/05/2022			Sell	531	0.00
2030 On 05/05/2022			Buy	550	0.00
2030 On 05/05/2022			Sell	550	0.00
2030 On 05/05/2022			Buy	2,137	0.00
2030 On 05/05/2022			Sell	2,137	0.00
R2032 Bond Future					
2032 On 02/02/2023	10.22	Call	Sell	422	0.00
2032 On 02/02/2023	10.22	Call	Buy	422	0.00
2032 On 02/02/2023	9.47	Call	Buy	422	0.00
2032 On 02/02/2023	9.47	Call	Sell	422	0.00
2032 On 03/11/2022	10.21	Call	Sell	422	0.00
2032 On 03/11/2022	10.21	Call	Buy	422	0.00
2032 On 03/11/2022	9.46	Call	Buy	422	0.00
2032 On 03/11/2022	9.46	Call	Sell	422	0.00
2032 On 03/11/2022	11.55	Put	Buy	422	0.00
2032 On 03/11/2022	11.55	Put	Sell	422	0.00
2032 On 02/02/2023	11.84	Put	Buy	422	0.00
2032 On 02/02/2023	11.84	Put	Sell	422	0.00
2032 On 02/02/2023	10.22	Call	Sell	500	0.00
2032 On 02/02/2023	10.22	Call	Buy	500	0.00
2032 On 02/02/2023	9.47	Call	Sell	500	0.00
2032 On 02/02/2023	9.47	Call	Buy	500	0.00
2032 On 03/11/2022	10.21	Call	Buy	500	0.00
2032 On 03/11/2022	10.21	Call	Sell	500	0.00
2032 On 03/11/2022	9.46	Call	Buy	500	0.00
2032 On 03/11/2022	9.46	Call	Sell	500	0.00
2032 On 03/11/2022	11.55	Put	Buy	500	0.00
2032 On 03/11/2022	11.55	Put	Sell	500	0.00
2032 On 02/02/2023	11.84	Put	Buy	500	0.00
2032 On 02/02/2023	11.84	Put	Sell	500	0.00
R2044 Bond Future					
2044 On 05/05/2022			Sell	1	0.00
2044 On 05/05/2022			Buy	1	0.00
2044 On 05/05/2022			Sell	6	0.00

2044 On 05/05/2022	Bond Future	Buy	6	0.00
2044 On 05/05/2022	Bond Future	Sell	8	0.00
2044 On 05/05/2022	Bond Future	Buy	8	0.00
2044 On 05/05/2022	Bond Future	Sell	11	0.00
2044 On 05/05/2022	Bond Future	Buy	11	0.00
2044 On 04/08/2022	Bond Future	Sell	11	0.00
2044 On 04/08/2022	Bond Future	Buy	11	0.00
2044 On 05/05/2022	Bond Future	Sell	22	0.00
2044 On 05/05/2022	Bond Future	Buy	22	0.00
2044 On 04/08/2022	Bond Future	Sell	23	0.00
2044 On 04/08/2022	Bond Future	Buy	23	0.00
2044 On 05/05/2022	Bond Future	Sell	29	0.00
2044 On 05/05/2022	Bond Future	Buy	29	0.00
2044 On 04/08/2022	Bond Future	Sell	60	0.00
2044 On 04/08/2022	Bond Future	Buy	60	0.00
2044 On 04/08/2022	Bond Future	Sell	66	0.00
2044 On 04/08/2022	Bond Future	Buy	66	0.00
2044 On 04/08/2022	Bond Future	Sell	80	0.00
2044 On 04/08/2022	Bond Future	Buy	80	0.00
2044 On 05/05/2022	Bond Future	Sell	102	0.00
2044 On 05/05/2022	Bond Future	Buy	102	0.00
2044 On 05/05/2022	Bond Future	Sell	102	0.00
2044 On 05/05/2022	Bond Future	Buy	102	0.00
2044 On 05/05/2022	Bond Future	Sell	108	0.00
2044 On 05/05/2022	Bond Future	Buy	108	0.00
2044 On 05/05/2022	Bond Future	Sell	159	0.00
2044 On 05/05/2022	Bond Future	Buy	159	0.00
2044 On 04/08/2022	Bond Future	Sell	232	0.00
2044 On 04/08/2022	Bond Future	Buy	232	0.00
2044 On 05/05/2022	Bond Future	Sell	233	0.00
2044 On 05/05/2022	Bond Future	Buy	233	0.00
2044 On 05/05/2022	Bond Future	Sell	236	0.00
2044 On 05/05/2022	Bond Future	Buy	236	0.00
2044 On 05/05/2022	Bond Future	Sell	288	0.00
2044 On 05/05/2022	Bond Future	Buy	288	0.00
2044 On 05/05/2022	Bond Future	Sell	408	0.00
2044 On 05/05/2022	Bond Future	Buy	408	0.00
2044 On 05/05/2022	Bond Future	Sell	422	0.00
2044 On 05/05/2022	Bond Future	Buy	422	0.00
2044 On 04/08/2022	Bond Future	Sell	472	0.00
2044 On 04/08/2022	Bond Future	Buy	472	0.00
2044 On 05/05/2022	Bond Future	Sell	820	0.00
2044 On 05/05/2022	Bond Future	Buy	820	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 05/05/2022			Sell	1,469	0.00
2044 On 05/05/2022			Buy	1,469	0.00
2044 On 05/05/2022			Sell	4,424	0.00
2044 On 05/05/2022			Buy	4,424	0.00
R2048 Bond Future					
R248 On 05/05/2022			Sell	1	0.00
R248 On 05/05/2022			Buy	1	0.00
R248 On 05/05/2022			Sell	2	0.00
R248 On 05/05/2022			Buy	2	0.00
R248 On 05/05/2022			Sell	3	0.00
R248 On 05/05/2022			Buy	3	0.00
R248 On 05/05/2022			Sell	3	0.00
R248 On 05/05/2022			Buy	3	0.00
R248 On 05/05/2022			Sell	4	0.00
R248 On 05/05/2022			Buy	4	0.00
R248 On 05/05/2022			Sell	5	0.00
R248 On 05/05/2022			Buy	5	0.00
R248 On 05/05/2022			Sell	5	0.00
R248 On 05/05/2022			Buy	5	0.00
R248 On 05/05/2022			Sell	9	0.00
R248 On 05/05/2022			Buy	9	0.00
R248 On 05/05/2022			Sell	10	0.00
R248 On 05/05/2022			Buy	10	0.00
R248 On 05/05/2022			Sell	13	0.00
R248 On 05/05/2022			Buy	13	0.00
R248 On 04/08/2022			Sell	29	0.00
R248 On 04/08/2022			Buy	29	0.00
R248 On 05/05/2022			Sell	44	0.00
R248 On 05/05/2022			Buy	44	0.00
R248 On 05/05/2022			Sell	44	0.00
R248 On 05/05/2022			Buy	44	0.00
R248 On 05/05/2022			Sell	47	0.00
R248 On 05/05/2022			Buy	47	0.00
R248 On 05/05/2022			Sell	69	0.00
R248 On 05/05/2022			Buy	69	0.00
R248 On 04/08/2022			Sell	100	0.00
R248 On 04/08/2022			Buy	100	0.00
R248 On 05/05/2022			Sell	101	0.00

