



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/06/2023

TO DATE : 22/06/2023

Contract

Strike

C/P

Buy/Sell

No. of Contracts

R186 Bond Future

R186 On 02/11/2023	Bond Future		Buy	72	0.00
R186 On 02/11/2023	Bond Future		Sell	72	0.00
R186 On 02/11/2023	Bond Future		Sell	72	0.00
R186 On 02/11/2023	Bond Future		Buy	72	0.00
R186 On 02/11/2023	Bond Future		Sell	212	0.00
R186 On 02/11/2023	Bond Future		Buy	212	0.00
R186 On 02/11/2023	Bond Future		Sell	212	0.00
R186 On 02/11/2023	Bond Future		Buy	212	0.00
R186 On 02/11/2023	Bond Future		Buy	414	0.00
R186 On 02/11/2023	Bond Future		Sell	414	0.00
R186 On 03/08/2023	Bond Future		Sell	21,350	0.00
R186 On 03/08/2023	Bond Future		Buy	21,350	0.00
R186 On 02/11/2023	Bond Future		Buy	21,350	0.00

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R186 On 02/11/2023	Bond Future			Sell	21,350	0.00
R2030 Bond Future						
2030 On 03/08/2023	Bond Future			Sell	2	0.00
2030 On 03/08/2023	Bond Future			Buy	2	0.00
2030 On 03/08/2023	Bond Future			Sell	7	0.00
2030 On 03/08/2023	Bond Future			Buy	7	0.00
2030 On 03/08/2023	Bond Future			Sell	8	0.00
2030 On 03/08/2023	Bond Future			Buy	8	0.00
2030 On 03/08/2023	Bond Future			Sell	11	0.00
2030 On 03/08/2023	Bond Future			Buy	11	0.00
2030 On 03/08/2023	Bond Future			Sell	25	0.00
2030 On 03/08/2023	Bond Future			Buy	25	0.00
2030 On 03/08/2023	Bond Future			Sell	53	0.00
2030 On 03/08/2023	Bond Future			Buy	53	0.00
2030 On 03/08/2023	Bond Future			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
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	19,740	0.00
2030 On 03/08/2023	Bond Future			Sell	19,740	0.00
2030 On 02/11/2023	Bond Future			Buy	19,740	0.00
2030 On 02/11/2023	Bond Future			Sell	19,740	0.00

R2032 Bond Future

2032 On 03/08/2023	Bond Future	12.00	Call	Sell	80	0.00
2032 On 03/08/2023	Bond Future	12.00	Call	Buy	80	0.00
2032 On 03/08/2023	Bond Future	11.90	Call	Sell	95	0.00
2032 On 03/08/2023	Bond Future	11.90	Call	Buy	95	0.00
2032 On 03/08/2023	Bond Future			Sell	8,940	0.00
2032 On 03/08/2023	Bond Future			Buy	8,940	0.00
2032 On 02/11/2023	Bond Future			Buy	8,940	0.00
2032 On 02/11/2023	Bond Future			Sell	8,940	0.00

R2035 Bond Future

R035 On 03/08/2023	Bond Future	12.50	Call	Sell	88	0.00
R035 On 03/08/2023	Bond Future	12.50	Call	Buy	88	0.00
R035 On 03/08/2023	Bond Future			Sell	8,230	0.00
R035 On 03/08/2023	Bond Future			Buy	8,230	0.00
R035 On 02/11/2023	Bond Future			Sell	8,230	0.00
R035 On 02/11/2023	Bond Future			Buy	8,230	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2037 Bond Future					
2037 On 03/08/2023			Sell	6,000	0.00
2037 On 03/08/2023			Buy	6,000	0.00
2037 On 02/11/2023			Sell	6,000	0.00
2037 On 02/11/2023			Buy	6,000	0.00
R2040 Bond Future					
2040 On 03/08/2023			Buy	7,120	0.00
2040 On 03/08/2023			Sell	7,120	0.00
2040 On 02/11/2023			Sell	7,120	0.00
2040 On 02/11/2023			Buy	7,120	0.00
R2044 Bond Future					
2044 On 03/08/2023			Sell	14	0.00
2044 On 03/08/2023			Sell	14	0.00
2044 On 03/08/2023			Buy	14	0.00
2044 On 03/08/2023			Sell	14	0.00
2044 On 03/08/2023			Buy	14	0.00
2044 On 03/08/2023			Buy	14	0.00
2044 On 03/08/2023			Buy	670	0.00
2044 On 03/08/2023			Sell	670	0.00
2044 On 02/11/2023			Sell	670	0.00
2044 On 02/11/2023			Buy	670	0.00
R2048 Bond Future					
R248 On 03/08/2023			Sell	167,550	0.00
R248 On 03/08/2023			Buy	167,550	0.00
R248 On 02/11/2023			Sell	167,550	0.00
R248 On 02/11/2023			Buy	167,550	0.00
R213 Bond Future					
R213 On 02/11/2023			Buy	36	0.00
R213 On 02/11/2023			Sell	36	0.00
R213 On 02/11/2023			Buy	52	0.00
R213 On 02/11/2023			Sell	52	0.00
R213 On 02/11/2023			Buy	96	0.00
R213 On 02/11/2023			Sell	96	0.00

R213 On 02/11/2023	Bond Future	Buy	162	0.00
R213 On 02/11/2023	Bond Future	Sell	162	0.00
R213 On 02/11/2023	Bond Future	Buy	346	0.00
R213 On 02/11/2023	Bond Future	Sell	346	0.00

Grand Total for Daily Detailed Turnover: **483,172** **0.00**