



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/09/2022

TO DATE : 06/09/2022

| Contract | Strike | C/P | Buy/Sell | No. of Contracts |
|----------|--------|-----|----------|------------------|
|----------|--------|-----|----------|------------------|

I2025 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-----|------|
| 2025 On 03/11/2022 | Bond Future | | Buy | 6 | 0.00 |
| 2025 On 03/11/2022 | Bond Future | | Sell | 6 | 0.00 |
| 2025 On 03/11/2022 | Bond Future | | Buy | 12 | 0.00 |
| 2025 On 03/11/2022 | Bond Future | | Sell | 12 | 0.00 |
| 2025 On 03/11/2022 | Bond Future | | Buy | 17 | 0.00 |
| 2025 On 03/11/2022 | Bond Future | | Sell | 17 | 0.00 |
| 2025 On 03/11/2022 | Bond Future | | Buy | 24 | 0.00 |
| 2025 On 03/11/2022 | Bond Future | | Sell | 24 | 0.00 |
| 2025 On 03/11/2022 | Bond Future | | Buy | 525 | 0.00 |
| 2025 On 03/11/2022 | Bond Future | | Sell | 525 | 0.00 |
| 2025 On 03/11/2022 | Bond Future | | Buy | 584 | 0.00 |
| 2025 On 03/11/2022 | Bond Future | | Sell | 584 | 0.00 |

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I2050 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2050 On 03/11/2022 | Bond Future | Sell | 423 | 0.00 |
| 2050 On 03/11/2022 | Bond Future | Buy | 423 | 0.00 |

R186 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R186 On 03/11/2022 | Bond Future | Buy | 30 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Sell | 30 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Sell | 111 | 0.00 |
| R186 On 03/11/2022 | Bond Future | Buy | 111 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| 2030 On 03/11/2022 | Bond Future | Buy | 10 | 0.00 |
| 2030 On 03/11/2022 | Bond Future | Sell | 10 | 0.00 |

R2032 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| 2032 On 03/11/2022 | Bond Future | Sell | 12 | 0.00 |
| 2032 On 03/11/2022 | Bond Future | Buy | 12 | 0.00 |

R2044 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2044 On 03/11/2022 | Bond Future | Buy | 12 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Sell | 12 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Sell | 12 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Buy | 12 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Buy | 31 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Sell | 31 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Buy | 44 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Sell | 44 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Buy | 63 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Sell | 63 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Sell | 109 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Buy | 109 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Sell | 150 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Buy | 150 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Sell | 218 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Buy | 218 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Buy | 339 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Sell | 339 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Buy | 339 | 0.00 |
| 2044 On 03/11/2022 | Bond Future | Sell | 339 | 0.00 |

Grand Total for Daily Detailed Turnover:**3,071 0.00**