



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/12/2022

TO DATE : 09/12/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 02/02/2023	Bond Future		Buy	308	0.00
2025 On 02/02/2023	Bond Future		Sell	308	0.00
R186 Bond Future					
R186 On 02/02/2023	Bond Future		Buy	8	0.00
R186 On 02/02/2023	Bond Future		Sell	8	0.00
R186 On 02/02/2023	Bond Future		Sell	250	0.00
R186 On 02/02/2023	Bond Future		Buy	250	0.00
R186 On 02/02/2023	Bond Future		Buy	250	0.00
R186 On 02/02/2023	Bond Future		Sell	250	0.00
R186 On 02/02/2023	Bond Future		Buy	250	0.00
R186 On 02/02/2023	Bond Future		Sell	250	0.00
R186 On 02/02/2023	Bond Future		Buy	550	0.00

R186 On 02/02/2023	Bond Future	Sell	550	0.00
R186 On 02/02/2023	Bond Future	Sell	550	0.00
R186 On 02/02/2023	Bond Future	Buy	550	0.00

R2030 Bond Future

2030 On 02/02/2023	Bond Future	Sell	3	0.00
2030 On 02/02/2023	Bond Future	Buy	3	0.00
2030 On 02/02/2023	Bond Future	Buy	6	0.00
2030 On 02/02/2023	Bond Future	Sell	6	0.00
2030 On 02/02/2023	Bond Future	Sell	29	0.00
2030 On 02/02/2023	Bond Future	Buy	29	0.00
2030 On 02/02/2023	Bond Future	Buy	29	0.00
2030 On 02/02/2023	Bond Future	Sell	29	0.00
2030 On 02/02/2023	Bond Future	Buy	30	0.00
2030 On 02/02/2023	Bond Future	Sell	30	0.00
2030 On 02/02/2023	Bond Future	Sell	112	0.00
2030 On 02/02/2023	Bond Future	Buy	112	0.00
2030 On 02/02/2023	Bond Future	Sell	115	0.00
2030 On 02/02/2023	Bond Future	Buy	115	0.00

R2032 Bond Future

2032 On 02/02/2023	Bond Future	Buy	39	0.00
2032 On 02/02/2023	Bond Future	Sell	39	0.00
2032 On 02/02/2023	Bond Future	Sell	80	0.00
2032 On 02/02/2023	Bond Future	Buy	80	0.00
2032 On 04/05/2023	Bond Future	Buy	529	0.00
2032 On 04/05/2023	Bond Future	Sell	529	0.00
2032 On 04/05/2023	Bond Future	Buy	529	0.00
2032 On 04/05/2023	Bond Future	Sell	529	0.00

R2035 Bond Future

R035 On 04/05/2023	Bond Future	Sell	789	0.00
R035 On 04/05/2023	Bond Future	Buy	789	0.00
R035 On 04/05/2023	Bond Future	Buy	789	0.00
R035 On 04/05/2023	Bond Future	Sell	789	0.00

R2037 Bond Future

2037 On 02/02/2023	Bond Future	Buy	120	0.00
2037 On 02/02/2023	Bond Future	Sell	120	0.00
2037 On 02/02/2023	Bond Future	Buy	209	0.00
2037 On 02/02/2023	Bond Future	Sell	209	0.00
2037 On 02/02/2023	Bond Future	Buy	209	0.00
2037 On 02/02/2023	Bond Future	Sell	209	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2040 Bond Future					
2040 On 02/02/2023	Bond Future		Sell	210	0.00
2040 On 02/02/2023	Bond Future		Buy	210	0.00
2040 On 02/02/2023	Bond Future		Buy	210	0.00
2040 On 02/02/2023	Bond Future		Sell	210	0.00
R2044 Bond Future					
2044 On 02/02/2023	Bond Future		Sell	98	0.00
2044 On 02/02/2023	Bond Future		Buy	98	0.00
2044 On 02/02/2023	Bond Future		Buy	98	0.00
2044 On 02/02/2023	Bond Future		Sell	98	0.00
R2048 Bond Future					
R248 On 02/02/2023	Bond Future		Sell	2	0.00
R248 On 02/02/2023	Bond Future		Buy	2	0.00
R248 On 02/02/2023	Bond Future		Buy	2	0.00
R248 On 02/02/2023	Bond Future		Sell	2	0.00
R213 Bond Future					
R213 On 02/02/2023	Bond Future		Buy	8	0.00
R213 On 02/02/2023	Bond Future		Sell	8	0.00
R213 On 02/02/2023	Bond Future		Buy	19	0.00
R213 On 02/02/2023	Bond Future		Sell	19	0.00
R213 On 02/02/2023	Bond Future		Buy	87	0.00
R213 On 02/02/2023	Bond Future		Sell	87	0.00
R213 On 02/02/2023	Bond Future		Buy	136	0.00
R213 On 02/02/2023	Bond Future		Sell	136	0.00
R213 On 02/02/2023	Bond Future		Buy	176	0.00
R213 On 02/02/2023	Bond Future		Sell	176	0.00
R213 On 02/02/2023	Bond Future		Buy	2,219	0.00
R213 On 02/02/2023	Bond Future		Sell	2,219	0.00
R213 On 02/02/2023	Bond Future		Sell	2,645	0.00
R213 On 02/02/2023	Bond Future		Buy	2,645	0.00
R214 Bond Future					
R214 On 02/02/2023	Bond Future		Buy	93	0.00
R214 On 02/02/2023	Bond Future		Sell	93	0.00
R214 On 02/02/2023	Bond Future		Buy	93	0.00
R214 On 02/02/2023	Bond Future		Sell	93	0.00

Grand Total for Daily Detailed Turnover:

11,879

0.00