



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/04/2023

TO DATE : 03/04/2023

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| I2050 Bond Future | | | | | |
| 2050 On 04/05/2023 | Bond Future | | Buy | 480 | 0.00 |
| 2050 On 04/05/2023 | Bond Future | | Sell | 480 | 0.00 |
| 2050 On 04/05/2023 | Bond Future | | Sell | 480 | 0.00 |
| 2050 On 04/05/2023 | Bond Future | | Buy | 480 | 0.00 |
| R186 Bond Future | | | | | |
| R186 On 02/11/2023 | Bond Future | | Buy | 15 | 0.00 |
| R186 On 02/11/2023 | Bond Future | | Sell | 15 | 0.00 |
| R186 On 03/08/2023 | Bond Future | | Buy | 1,150 | 0.00 |
| R186 On 03/08/2023 | Bond Future | | Sell | 1,150 | 0.00 |
| R2030 Bond Future | | | | | |
| 2030 On 04/05/2023 | Bond Future | | Buy | 5 | 0.00 |

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|--------------------|-------------|------|-------|------|
| 2030 On 04/05/2023 | Bond Future | Sell | 5 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 5 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 5 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 5 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 5 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 8 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 8 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 9 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 9 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 12 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 12 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 12 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 12 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 14 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 14 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 24 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 24 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 25 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 25 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 36 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 36 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 39 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 39 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 69 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 69 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 103 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 103 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 382 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 382 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 819 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 819 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 1,078 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 1,078 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 1,303 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 1,303 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | Buy | 2,000 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | Sell | 2,000 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 2,314 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 2,314 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Sell | 3,656 | 0.00 |
| 2030 On 04/05/2023 | Bond Future | Buy | 3,656 | 0.00 |

R2032 Bond Future

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| 2032 On 03/08/2023 | Bond Future | | Buy | 550 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | | Sell | 550 | 0.00 |
| R2035 Bond Future | | | | | |
| R035 On 03/08/2023 | Bond Future | | Buy | 3 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | Sell | 3 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | Buy | 6 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | Sell | 6 | 0.00 |
| R035 On 04/05/2023 | Bond Future | | Sell | 22 | 0.00 |
| R035 On 04/05/2023 | Bond Future | | Buy | 22 | 0.00 |
| R035 On 04/05/2023 | Bond Future | | Buy | 130 | 0.00 |
| R035 On 04/05/2023 | Bond Future | | Sell | 130 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | Buy | 337 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | Sell | 337 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | Sell | 346 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | Buy | 346 | 0.00 |
| R035 On 04/05/2023 | Bond Future | | Sell | 810 | 0.00 |
| R035 On 04/05/2023 | Bond Future | | Buy | 810 | 0.00 |
| R035 On 04/05/2023 | Bond Future | | Sell | 832 | 0.00 |
| R035 On 04/05/2023 | Bond Future | | Buy | 832 | 0.00 |
| R2037 Bond Future | | | | | |
| 2037 On 04/05/2023 | Bond Future | | Sell | 25 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | | Buy | 25 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | | Sell | 25 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | | Buy | 25 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | | Sell | 30 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | | Buy | 30 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | | Sell | 30 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | | Buy | 30 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | | Sell | 86 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | | Buy | 86 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | | Sell | 110 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | | Buy | 110 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | | Sell | 160 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | | Buy | 160 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | | Sell | 210 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | | Buy | 210 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | | Sell | 2,670 | 0.00 |

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|--------------------|-------------|------|-------|------|
| 2037 On 04/05/2023 | Bond Future | Buy | 2,670 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | Sell | 3,130 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | Buy | 3,130 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | Sell | 6,156 | 0.00 |
| 2037 On 04/05/2023 | Bond Future | Buy | 6,156 | 0.00 |

R2040 Bond Future

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|--------------------|-------------|------|---|------|
| 2040 On 04/05/2023 | Bond Future | Buy | 1 | 0.00 |
| 2040 On 04/05/2023 | Bond Future | Sell | 1 | 0.00 |

R2044 Bond Future

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|--------------------|-------------|------|-----|------|
| 2044 On 04/05/2023 | Bond Future | Buy | 250 | 0.00 |
| 2044 On 04/05/2023 | Bond Future | Sell | 250 | 0.00 |

R2048 Bond Future

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|--------------------|-------------|------|-----|------|
| R248 On 04/05/2023 | Bond Future | Buy | 57 | 0.00 |
| R248 On 04/05/2023 | Bond Future | Sell | 57 | 0.00 |
| R248 On 04/05/2023 | Bond Future | Buy | 110 | 0.00 |
| R248 On 04/05/2023 | Bond Future | Sell | 110 | 0.00 |
| R248 On 04/05/2023 | Bond Future | Buy | 213 | 0.00 |
| R248 On 04/05/2023 | Bond Future | Sell | 213 | 0.00 |
| R248 On 04/05/2023 | Bond Future | Sell | 270 | 0.00 |
| R248 On 04/05/2023 | Bond Future | Buy | 270 | 0.00 |

R213 Bond Future

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|--------------------|-------------|------|----|------|
| R213 On 02/11/2023 | Bond Future | Sell | 34 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Buy | 34 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Sell | 34 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Buy | 34 | 0.00 |

R214 Bond Future

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|--------------------|-------------|------|---|------|
| R214 On 04/05/2023 | Bond Future | Buy | 4 | 0.00 |
| R214 On 04/05/2023 | Bond Future | Sell | 4 | 0.00 |
| R214 On 04/05/2023 | Bond Future | Buy | 5 | 0.00 |
| R214 On 04/05/2023 | Bond Future | Sell | 5 | 0.00 |
| R214 On 04/05/2023 | Bond Future | Sell | 9 | 0.00 |
| R214 On 04/05/2023 | Bond Future | Buy | 9 | 0.00 |

Grand Total for Daily Detailed Turnover:

30,698 0.00