



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/06/2023

TO DATE : 27/06/2023

Contract

Strike

C/P

Buy/Sell

No. of Contracts

R2030 Bond Future

2030 On 03/08/2023	Bond Future		Buy	1	0.00
2030 On 03/08/2023	Bond Future		Sell	1	0.00
2030 On 03/08/2023	Bond Future		Buy	2	0.00
2030 On 03/08/2023	Bond Future		Sell	2	0.00
2030 On 03/08/2023	Bond Future		Buy	3	0.00
2030 On 03/08/2023	Bond Future		Sell	3	0.00
2030 On 03/08/2023	Bond Future		Buy	17	0.00
2030 On 03/08/2023	Bond Future		Sell	17	0.00
2030 On 03/08/2023	Bond Future		Buy	22	0.00
2030 On 03/08/2023	Bond Future		Sell	22	0.00
2030 On 03/08/2023	Bond Future		Buy	23	0.00
2030 On 03/08/2023	Bond Future		Sell	23	0.00
2030 On 03/08/2023	Bond Future		Buy	33	0.00

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2030 On 03/08/2023	Bond Future	Sell	33	0.00
2030 On 03/08/2023	Bond Future	Buy	40	0.00
2030 On 03/08/2023	Bond Future	Sell	40	0.00
2030 On 03/08/2023	Bond Future	Buy	40	0.00
2030 On 03/08/2023	Bond Future	Sell	40	0.00
2030 On 03/08/2023	Bond Future	Buy	56	0.00
2030 On 03/08/2023	Bond Future	Sell	56	0.00
2030 On 03/08/2023	Bond Future	Buy	111	0.00
2030 On 03/08/2023	Bond Future	Sell	111	0.00

R2032 Bond Future

2032 On 03/08/2023	Bond Future	Buy	63	0.00
2032 On 03/08/2023	Bond Future	Sell	63	0.00
2032 On 03/08/2023	Bond Future	Buy	103	0.00
2032 On 03/08/2023	Bond Future	Sell	103	0.00
2032 On 03/08/2023	Bond Future	Sell	322	0.00
2032 On 03/08/2023	Bond Future	Buy	322	0.00
2032 On 03/08/2023	Bond Future	Sell	322	0.00
2032 On 03/08/2023	Bond Future	Buy	322	0.00
2032 On 03/08/2023	Bond Future	Buy	987	0.00
2032 On 03/08/2023	Bond Future	Sell	987	0.00
2032 On 03/08/2023	Bond Future	Buy	1,000	0.00
2032 On 03/08/2023	Bond Future	Sell	1,000	0.00
2032 On 03/08/2023	Bond Future	Sell	1,153	0.00
2032 On 03/08/2023	Bond Future	Buy	1,153	0.00

R2035 Bond Future

R035 On 03/08/2023	Bond Future	Sell	250	0.00
R035 On 03/08/2023	Bond Future	Buy	250	0.00
R035 On 03/08/2023	Bond Future	Sell	450	0.00
R035 On 03/08/2023	Bond Future	Buy	450	0.00

R2037 Bond Future

2037 On 03/08/2023	Bond Future	Buy	4	0.00
2037 On 03/08/2023	Bond Future	Sell	4	0.00
2037 On 03/08/2023	Bond Future	Buy	9	0.00
2037 On 03/08/2023	Bond Future	Sell	9	0.00
2037 On 03/08/2023	Bond Future	Sell	13	0.00
2037 On 03/08/2023	Bond Future	Buy	13	0.00
2037 On 03/08/2023	Bond Future	Buy	500	0.00
2037 On 03/08/2023	Bond Future	Sell	500	0.00

R2040 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 02/11/2023			Sell	1	0.00
2040 On 02/11/2023			Buy	1	0.00
2040 On 02/11/2023			Sell	3	0.00
2040 On 02/11/2023			Buy	3	0.00
2040 On 02/11/2023			Sell	3	0.00
2040 On 02/11/2023			Buy	3	0.00
2040 On 02/11/2023			Sell	5	0.00
2040 On 02/11/2023			Buy	5	0.00
2040 On 02/11/2023			Buy	7	0.00
2040 On 02/11/2023			Sell	7	0.00
2040 On 02/11/2023			Buy	7	0.00
2040 On 02/11/2023			Sell	7	0.00
2040 On 02/11/2023			Sell	7	0.00
2040 On 02/11/2023			Buy	7	0.00
2040 On 02/11/2023			Sell	40	0.00
2040 On 02/11/2023			Buy	40	0.00
2040 On 02/11/2023			Sell	60	0.00
2040 On 02/11/2023			Buy	60	0.00
2040 On 03/08/2023			Sell	230	0.00
2040 On 03/08/2023			Buy	230	0.00
R209 Bond Future					
R209 On 02/11/2023			Sell	4	0.00
R209 On 02/11/2023			Buy	4	0.00
R209 On 02/11/2023			Sell	10	0.00
R209 On 02/11/2023			Buy	10	0.00
R209 On 02/11/2023			Sell	16	0.00
R209 On 02/11/2023			Buy	16	0.00
R209 On 02/11/2023			Buy	18	0.00
R209 On 02/11/2023			Sell	18	0.00
R209 On 02/11/2023			Buy	18	0.00
R209 On 02/11/2023			Sell	18	0.00
R209 On 02/11/2023			Sell	22	0.00
R209 On 02/11/2023			Buy	22	0.00
R209 On 02/11/2023			Sell	24	0.00
R209 On 02/11/2023			Buy	24	0.00
R209 On 02/11/2023			Sell	174	0.00
R209 On 02/11/2023			Buy	174	0.00
R209 On 02/11/2023			Sell	304	0.00

R209 On 02/11/2023	Bond Future	Buy	304	0.00
R213 Bond Future				
R213 On 03/08/2023	Bond Future	Buy	124	0.00
R213 On 03/08/2023	Bond Future	Sell	124	0.00
R213 On 03/08/2023	Bond Future	Sell	124	0.00
R213 On 03/08/2023	Bond Future	Buy	124	0.00
R213 On 03/08/2023	Bond Future	Sell	550	0.00
R213 On 03/08/2023	Bond Future	Buy	550	0.00
R214 Bond Future				
R214 On 03/08/2023	Bond Future	Buy	36	0.00
R214 On 03/08/2023	Bond Future	Sell	36	0.00
R214 On 03/08/2023	Bond Future	Buy	89	0.00
R214 On 03/08/2023	Bond Future	Sell	89	0.00
R214 On 03/08/2023	Bond Future	Buy	97	0.00
R214 On 03/08/2023	Bond Future	Sell	97	0.00
R214 On 03/08/2023	Bond Future	Buy	222	0.00
R214 On 03/08/2023	Bond Future	Sell	222	0.00
Grand Total for Daily Detailed Turnover:			7,719	0.00