



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 06/01/2020

TO DATE : 06/01/2020

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| R186 On 06-Feb-2020 | | Bond Future | 6 | 800 | 0.00 |
| R023 On 07-May-2020 | | Bond Future | 1 | 74 | 0.00 |
| 2030 On 06-Feb-2020 | | Bond Future | 5 | 706 | 0.00 |
| R035 On 06-Feb-2020 | | Bond Future | 2 | 260 | 0.00 |
| 2040 On 06-Feb-2020 | | Bond Future | 11 | 1,194 | 0.00 |
| R248 On 06-Feb-2020 | | Bond Future | 2 | 240 | 0.00 |
| R209 On 06-Feb-2020 | | Bond Future | 3 | 530 | 0.00 |
| R210 On 07-May-2020 | | Bond Future | 1 | 220 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 31 | 4,024 | 0.00 |