



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 01/03/2021

TO DATE : 01/03/2021

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|--------------|--------------|------------------|-------------|
| ALBI On 06-May-2021 | | Index Future | 1 | 1 | 0.00 |
| R186 On 06-May-2021 | | Bond Future | 7 | 642 | 0.00 |
| 2032 On 06-May-2021 | | Bond Future | 18 | 3,358 | 0.00 |
| R035 On 06-May-2021 | | Bond Future | 10 | 1,740 | 0.00 |
| 2037 On 06-May-2021 | | Bond Future | 9 | 900 | 0.00 |
| R248 On 06-May-2021 | | Bond Future | 1 | 4,000 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 46 | 10,641 | 0.00 |

