



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 08/04/2021

TO DATE : 08/04/2021

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| GOVI On 06-May-2021 | | GOVI | 1 | 11 | 0.00 |
| 2029 On 06-May-2021 | | Bond Future | 1 | 91 | 0.00 |
| 2038 On 06-May-2021 | | Bond Future | 2 | 140 | 0.00 |
| R197 On 05-Aug-2021 | | Bond Future | 3 | 26 | 0.00 |
| R202 On 06-May-2021 | | Bond Future | 1 | 45 | 0.00 |
| 2030 On 06-May-2021 | | Bond Future | 1 | 44 | 0.00 |
| R035 On 06-May-2021 | | Bond Future | 1 | 19 | 0.00 |
| 2037 On 04-Nov-2021 | 12.30 Put | Bond Future | 12 | 1,536 | 0.00 |
| 2040 On 06-May-2021 | | Bond Future | 1 | 321 | 0.00 |
| R210 On 06-May-2021 | | Bond Future | 1 | 47 | 0.00 |
| R212 On 06-May-2021 | | Bond Future | 1 | 500 | 0.00 |
| R214 On 06-May-2021 | | Bond Future | 6 | 1,150 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 31 | 3,930 | 0.00 |

