



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/12/2020

TO DATE : 23/12/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 04/02/2021	Bond Future		Sell	15	0.00
2030 On 04/02/2021	Bond Future		Buy	15	0.00
2030 On 04/02/2021	Bond Future		Buy	15	0.00
2030 On 04/02/2021	Bond Future		Sell	15	0.00
R2037 Bond Future					
2037 On 04/02/2021	Bond Future		Buy	45	0.00
2037 On 04/02/2021	Bond Future		Sell	45	0.00
2037 On 04/02/2021	Bond Future		Sell	45	0.00
2037 On 04/02/2021	Bond Future		Buy	45	0.00
Grand Total for Daily Detailed Turnover:				120	0.00

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