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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/12/2020 TO DATE : 29/12/2020

Johannesburg Stock Exchange

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Registration number: 2005/022939/06

VAT number: 4080119391

Contract	Strike C/P E	Buy/Sell	No. of Contracts	
Govi Total Return Index				
GOVI On 04/02/2021 GOVI	E	Buy	2	0.00
GOVI On 04/02/2021 GOVI	S	Sell	2	0.00
GOVI On 04/02/2021 GOVI	Е	Buy	2	0.00
GOVI On 04/02/2021 GOVI	S	Sell	2	0.00
GOVI On 04/02/2021 GOVI	E	Buy	2	0.00
GOVI On 04/02/2021 GOVI	S	Sell	2	0.00
GOVI On 04/02/2021 GOVI	E	Buy	2	0.00
GOVI On 04/02/2021 GOVI	S	Sell	2	0.00
R202 Bond Future				
R202 On 04/02/2021 Bond Future	Е	Buy	5	0.00
R202 On 04/02/2021 Bond Future	S	Sell	5	0.00

Grand Total for Daily	Detailed Turnover:		1,003	0.00
2040 On 04/02/2021 2040 On 04/02/2021		Buy Sell	230 230	0.00
R2040 Bond Future				
R035 On 04/02/2021 R035 On 04/02/2021		Buy Sell	500 500	0.00
R2035 Bond Future				
2032 On 04/02/2021 2032 On 04/02/2021		Buy Sell	260 260	0.00
R2032 Bond Future				

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