



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/11/2021

TO DATE : 26/11/2021

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| R186 On 03-Feb-2022 | | Bond Future | 19 | 1,523 | 0.00 |
| 2030 On 03-Feb-2022 | | Bond Future | 87 | 13,802 | 0.00 |
| 2032 On 03-Feb-2022 | | Bond Future | 6 | 156 | 0.00 |
| R035 On 03-Feb-2022 | | Bond Future | 22 | 571 | 0.00 |
| 2037 On 04-Aug-2022 | 11.21 Call | Bond Future | 37 | 6,948 | 0.00 |
| 2040 On 03-Feb-2022 | | Bond Future | 53 | 7,585 | 0.00 |
| 2044 On 03-Feb-2022 | | Bond Future | 14 | 600 | 0.00 |
| R248 On 03-Feb-2022 | 10.30 Call | Bond Future | 36 | 10,656 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 274 | 41,841 | 0.00 |

