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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 22/11/2023

TO DATE: 22/11/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Feb-2024			Bond Future	8	1,000	175,207.14
2029 On 01-Feb-2024			Bond Future	2	26	3,321.17
2032 On 01-Feb-2024	11.33	Put	Bond Future	8	34,000	368,347.84
2032 On 02-May-2024			Bond Future	11	1,282	111,594.05
2040 On 01-Feb-2024			Bond Future	10	1,377	107,628.10
2044 On 01-Feb-2024			Bond Future	2	184	13,666.02
2046 On 01-Feb-2024			Bond Future	2	782	91,736.80
R035 On 01-Feb-2024			Bond Future	1	116	10,031.58
R186 On 01-Feb-2024			Bond Future	5	825	86,992.04
R186 On 07-Nov-2024			Bond Future	5	13,422	1,437,087.85
R248 On 01-Feb-2024			Bond Future	2	316	24,378.12
Grand Total for Daily Turnover Summary:				56	53,330	2,429,990.70