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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 01/12/2023

TO DATE: 01/12/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	5	6,562	598,719.82
2030 On 02-May-2024			Bond Future	2	72	6,691.67
2032 On 01-Feb-2024			Bond Future	5	36	3,191.97
2032 On 02-May-2024			Bond Future	2	552	47,597.74
2037 On 01-Feb-2024			Bond Future	5	497	38,415.32
2040 On 01-Feb-2024			Bond Future	6	1,662	128,765.18
2044 On 01-Feb-2024			Bond Future	5	1,376	101,365.03
R035 On 01-Feb-2024			Bond Future	3	24	2,083.02
R035 On 02-May-2024			Bond Future	2	624	52,423.68
R213 On 01-Feb-2024			Bond Future	2	22	1,881.82
R248 On 02-May-2024			Bond Future	3	1,260	93,369.23
Grand Total for Daily Turnover Summary:				40	12,687	1,074,504.47