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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 06/11/2023

TO DATE: 06/11/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 01-Feb-2024			Bond Future	1	2,523	319,060.67
2030 On 01-Feb-2024			Bond Future	8	3,462	309,584.15
2032 On 07-Nov-2024			Bond Future	4	416	35,023.19
2037 On 01-Feb-2024			Bond Future	8	1,250	94,502.04
2040 On 01-Feb-2024			Bond Future	18	3,616	274,436.65
2044 On 01-Feb-2024			Bond Future	8	632	45,636.71
GOVI On 01-Feb-2024			GOVI	4	4	36,380.70
R035 On 01-Feb-2024			Bond Future	6	722	61,238.11
R035 On 02-May-2024			Bond Future	2	1,130	92,630.04
R186 On 01-Feb-2024			Bond Future	55	30,870	3,237,303.11
R186 On 07-Nov-2024			Bond Future	6	256	27,323.33
R248 On 01-Feb-2024			Bond Future	7	621	46,821.45
Grand Total for Daily Turnover Summary:				127	45,502	4,579,940.16