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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 20/11/2023

TO DATE: 20/11/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	2	118	10,729.04
2032 On 01-Feb-2024			Bond Future	8	389	34,398.63
2037 On 01-Feb-2024			Bond Future	9	795	61,489.20
2040 On 01-Feb-2024			Bond Future	8	901	69,907.16
2044 On 01-Feb-2024			Bond Future	31	8,962	660,443.84
R035 On 01-Feb-2024			Bond Future	13	3,088	267,716.97
R035 On 02-May-2024			Bond Future	18	11,584	973,795.75
R186 On 01-Feb-2024			Bond Future	9	846	89,215.87
R209 On 01-Feb-2024			Bond Future	10	947	63,407.24
R214 On 01-Feb-2024			Bond Future	5	2,570	161,414.30
Grand Total for Daily Turnover Summary:				113	30,200	2,392,517.99