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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 27/11/2023

TO DATE: 27/11/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	11	366	33,017.36
2030 On 02-May-2024			Bond Future	2	806	74,271.34
2032 On 01-Feb-2024			Bond Future	11	336	29,535.97
2037 On 01-Feb-2024			Bond Future	8	6,508	497,348.05
2040 On 01-Feb-2024			Bond Future	6	372	28,457.10
2044 On 01-Feb-2024			Bond Future	1	131	9,506.83
R035 On 01-Feb-2024			Bond Future	7	288	24,783.90
R186 On 01-Feb-2024			Bond Future	5	238	24,764.76
R209 On 01-Feb-2024			Bond Future	11	620	41,021.55
R213 On 01-Feb-2024			Bond Future	2	64	5,416.23
R214 On 01-Feb-2024			Bond Future	3	1,004	61,963.20
R248 On 01-Feb-2024			Bond Future	2	74	5,631.46
Grand Total for Daily Turnover Summary:				69	10,807	835,717.75