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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 07/12/2023

TO DATE: 07/12/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 01-Feb-2024			Bond Future	8	1,000	89,053.98
2037 On 01-Feb-2024			Bond Future	2	88	6,799.43
2040 On 01-Feb-2024			Bond Future	8	340	26,175.66
2044 On 01-Feb-2024			Bond Future	17	1,359	100,057.19
GOVI On 01-Feb-2024			GOVI	2	4	36,865.92
R035 On 01-Feb-2024			Bond Future	8	480	41,740.15
R209 On 01-Feb-2024			Bond Future	2	4	268.56
R213 On 01-Feb-2024			Bond Future	8	540	46,328.31
R248 On 02-May-2024			Bond Future	2	480	35,290.08
Grand Total for Daily Turnover Summary:				57	4,295	382,579.28