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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 11/12/2023

TO DATE: 11/12/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	5	3,308	299,804.74
2037 On 01-Feb-2024			Bond Future	4	322	24,658.14
2040 On 01-Feb-2024			Bond Future	3	1,550	118,711.06
2044 On 01-Feb-2024			Bond Future	20	3,765	273,947.61
R186 On 01-Feb-2024			Bond Future	5	880	92,656.97
R186 On 07-Nov-2024			Bond Future	2	1,420	152,122.13
R209 On 01-Feb-2024			Bond Future	1	14	934.01
Grand Total for Daily Turnover Summary:				40	11,259	962,834.66