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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 20/12/2023

TO DATE: 20/12/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 06-Feb-2025			Bond Future	8	236	30,735.38
2030 On 01-Feb-2024			Bond Future	22	17,636	1,631,994.00
2030 On 02-May-2024			Bond Future	2	200	18,877.63
2032 On 01-Feb-2024			Bond Future	3	136	12,325.80
2037 On 01-Feb-2024			Bond Future	6	755	59,361.13
2040 On 01-Feb-2024			Bond Future	7	348	27,351.76
2044 On 01-Feb-2024			Bond Future	32	15,263	1,136,716.44
GOVI On 01-Feb-2024			GOVI	3	14	131,513.06
R035 On 02-May-2024			Bond Future	6	12,780	1,094,091.45
R186 On 01-Feb-2024			Bond Future	19	8,113	861,471.13
R209 On 01-Feb-2024			Bond Future	2	174	11,881.34
Grand Total for Daily Turnover Summary:				110	55,655	5,016,319.13