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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 04/12/2023

TO DATE: 04/12/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Feb-2024			Bond Future	2	200	35,066.05
2030 On 01-Feb-2024			Bond Future	20	10,382	948,508.10
2032 On 01-Feb-2024			Bond Future	2	76	6,756.81
2033 On 01-Feb-2024			Bond Future	3	81	9,901.62
2037 On 01-Feb-2024			Bond Future	3	768	59,550.06
R035 On 01-Feb-2024			Bond Future	1	418	36,276.36
R186 On 01-Feb-2024			Bond Future	2	800	84,607.48
R186 On 07-Nov-2024			Bond Future	5	3,069	330,608.21
R209 On 07-Nov-2024			Bond Future	2	202	13,221.19
Grand Total for Daily Turnover Summary:				40	15,996	1,524,495.86