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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 22/12/2023

TO DATE: 22/12/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	2	86	7,919.49
2030 On 02-May-2024			Bond Future	2	3,000	282,663.60
2040 On 01-Feb-2024			Bond Future	2	40	3,111.48
2044 On 01-Feb-2024			Bond Future	4	321	23,765.98
R035 On 01-Feb-2024			Bond Future	2	102	8,963.53
R186 On 01-Feb-2024			Bond Future	3	272	28,802.28
Grand Total for Daily Turnover Summary:				15	3,821	355,226.36