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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 15/11/2023

TO DATE: 15/11/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 01-Feb-2024			Bond Future	2	68	8,633.43
2030 On 01-Feb-2024			Bond Future	3	375	33,881.94
2032 On 01-Feb-2024			Bond Future	25	3,744	326,469.95
2032 On 07-Nov-2024			Bond Future	2	4	339.96
R186 On 01-Feb-2024			Bond Future	7	2,554	269,149.02
R186 On 07-Nov-2024			Bond Future	61	8,591	921,430.62
R213 On 01-Feb-2024			Bond Future	8	712	59,925.10
R213 On 07-Nov-2024			Bond Future	58	10,884	902,369.24
R214 On 01-Feb-2024			Bond Future	2	610	37,849.01
R248 On 01-Feb-2024			Bond Future	2	62	4,717.39
Grand Total for Daily Turnover Summary:				170	27,604	2,564,765.66