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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 06/12/2023

TO DATE: 06/12/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	7	1,118	101,917.57
2032 On 01-Feb-2024	11.35	Put	Bond Future	9	17,000	185,474.93
2032 On 07-Nov-2024			Bond Future	2	332	28,692.28
2040 On 01-Feb-2024			Bond Future	3	1,700	131,264.36
R035 On 01-Feb-2024			Bond Future	1	1,000	86,856.59
R035 On 07-Nov-2024			Bond Future	2	159	13,277.58
Grand Total for Daily Turnover Summary:				24	21,309	547,483.31