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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 28/12/2023

TO DATE: 28/12/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	1	2	184.89
2030 On 02-May-2024			Bond Future	4	1,240	117,518.66
2032 On 01-Feb-2024			Bond Future	4	82	7,422.20
2037 On 01-Feb-2024			Bond Future	1	3	234.93
2040 On 01-Feb-2024			Bond Future	1	2	156.67
2044 On 01-Feb-2024			Bond Future	4	21	1,564.51
R035 On 01-Feb-2024			Bond Future	1	3	265.28
R209 On 01-Feb-2024			Bond Future	1	2	136.19
R213 On 01-Feb-2024			Bond Future	1	1	87.09
R248 On 01-Feb-2024			Bond Future	1	2	155.18
Grand Total for Daily Turnover Summary:				19	1,358	127,725.60