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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 05/09/2023

TO DATE: 05/09/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-Nov-2023			Bond Future	3	1,736	158,161.30
2032 On 02-Nov-2023			Bond Future	16	2,512	213,100.87
2037 On 02-Nov-2023			Bond Future	1	216	16,702.61
2040 On 02-Nov-2023			Bond Future	3	34	2,635.65
2044 On 02-Nov-2023			Bond Future	3	130	9,568.50
GOVI On 02-Nov-2023			GOVI	4	6	52,919.40
R035 On 02-Nov-2023			Bond Future	3	30	2,479.81
R186 On 02-Nov-2023			Bond Future	5	1,810	195,021.82
R213 On 02-Nov-2023			Bond Future	1	175	14,297.89
Grand Total for Daily Turnover Summary:				39	6,649	664,887.85