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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 14/09/2023

TO DATE: 14/09/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-Nov-2023			Bond Future	2	140	12,767.60
2032 On 02-Nov-2023			Bond Future	6	1,984	167,088.85
2040 On 02-Nov-2023			Bond Future	2	28	2,164.00
2044 On 01-Feb-2024			Bond Future	2	134	9,488.04
2050 On 02-Nov-2023			Bond Future	2	32	3,511.72
R035 On 02-Nov-2023			Bond Future	3	38	3,118.98
R186 On 02-Nov-2023			Bond Future	1	88	9,499.43
R213 On 02-Nov-2023			Bond Future	9	5,050	410,941.12
Grand Total for Daily Turnover Summary:				27	7,494	618,579.74