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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 21/09/2023

TO DATE: 21/09/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 02-Nov-2023			Bond Future	1	20	3,458.94
2030 On 02-Nov-2023			Bond Future	6	3,019	273,909.95
2037 On 02-Nov-2023			Bond Future	2	260	19,951.92
2040 On 02-Nov-2023			Bond Future	1	59	4,544.81
2044 On 02-Nov-2023			Bond Future	4	620	45,353.42
2044 On 01-Feb-2024			Bond Future	21	14,552	1,024,901.43
R035 On 02-Nov-2023			Bond Future	28	35,317	2,876,194.43
R186 On 02-Nov-2023			Bond Future	30	19,996	2,150,949.81
R248 On 02-Nov-2023			Bond Future	4	344	24,768.91
Grand Total for Daily Turnover Summary:				97	74,187	6,424,033.63