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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 28/09/2023**

**TO DATE: 28/09/2023**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
2025 On 02-Nov-2023			Bond Future	2	18	3,107.20
2030 On 02-Nov-2023			Bond Future	1	18	1,598.11
2032 On 02-Nov-2023			Bond Future	6	1,217	99,780.01
2040 On 02-Nov-2023			Bond Future	17	3,259	243,521.16
2040 On 01-Feb-2024			Bond Future	32	50,008	3,594,726.23
2044 On 01-Feb-2024			Bond Future	35	10,310	702,466.87
GOVI On 02-Nov-2023			GOVI	2	8	68,266.64
R035 On 02-Nov-2023			Bond Future	5	6,228	493,893.46
R186 On 02-Nov-2023			Bond Future	23	6,199	659,586.13
R209 On 02-Nov-2023			Bond Future	2	102	6,183.90
R213 On 02-Nov-2023			Bond Future	3	188	14,881.78
R214 On 02-Nov-2023			Bond Future	4	1,160	65,811.13
R248 On 02-Nov-2023			Bond Future	6	16	1,116.09
<b>Grand Total for Daily Turnover Summary:</b>				<b>138</b>	<b>78,731</b>	<b>5,954,938.70</b>