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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 08/11/2023

TO DATE: 08/11/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	5	13,624	1,220,514.43
2030 On 02-May-2024			Bond Future	2	2,000	182,865.82
2032 On 01-Feb-2024			Bond Future	1	1,210	104,745.45
2037 On 01-Feb-2024			Bond Future	4	562	42,500.32
R035 On 01-Feb-2024			Bond Future	5	5,558	471,349.11
R186 On 01-Feb-2024			Bond Future	5	7,360	772,378.63
R248 On 01-Feb-2024			Bond Future	11	11,310	851,804.77
Grand Total for Daily Turnover Summary:				33	41,624	3,646,158.54