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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 07/09/2023

TO DATE: 07/09/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-Nov-2023			Bond Future	18	3,889	353,972.73
2032 On 02-Nov-2023			Bond Future	14	2,478	209,231.28
2037 On 02-Nov-2023			Bond Future	7	660	50,909.13
GOVI On 02-Nov-2023			GOVI	1	1	8,815.62
R035 On 02-Nov-2023			Bond Future	7	636	52,583.02
R186 On 02-Nov-2023			Bond Future	26	14,392	1,551,182.99
R213 On 02-Nov-2023			Bond Future	7	820	67,035.04
Grand Total for Daily Turnover Summary:				80	22,876	2,293,729.81