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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 08/09/2023 **TO DATE: 08/09/2023**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 02-Nov-2023			Bond Future	1	40	3,654.51
2032 On 02-Nov-2023			Bond Future	2	2,029	171,666.59
2040 On 02-Nov-2023			Bond Future	1	6	466.06
2040 On 01-Feb-2024			Bond Future	17	2,434	181,856.43
2044 On 02-Nov-2023			Bond Future	1	46	3,395.53
R035 On 02-Nov-2023			Bond Future	3	107	8,833.28
R186 On 02-Nov-2023			Bond Future	8	12,674	1,368,187.32
R213 On 02-Nov-2023			Bond Future	2	2,874	235,007.64
Grand Total for Daily Turnover Summary:				**35**	**20,210**	**1,973,067.37**