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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 12/09/2023

TO DATE: 12/09/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-Nov-2023			Bond Future	2	638	58,060.11
2032 On 02-Nov-2023			Bond Future	1	461	38,857.65
2037 On 02-Nov-2023			Bond Future	2	32	2,463.67
2038 On 02-Nov-2023			Bond Future	2	52	6,592.22
R186 On 02-Nov-2023			Bond Future	2	382	41,197.82
R209 On 02-Nov-2023			Bond Future	7	1,118	70,970.20
R214 On 02-Nov-2023			Bond Future	2	6	353.77
Grand Total for Daily Turnover Summary:				18	2,689	218,495.44