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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 27/09/2023

TO DATE: 27/09/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 02-Nov-2023			Bond Future	3	158	27,290.16
2032 On 02-Nov-2023			Bond Future	3	288	23,850.70
2037 On 02-Nov-2023			Bond Future	2	4,120	310,108.44
2040 On 02-Nov-2023			Bond Future	4	102	7,708.26
R035 On 02-Nov-2023			Bond Future	2	340	27,316.69
R213 On 02-Nov-2023			Bond Future	2	2,186	175,007.51
R214 On 02-Nov-2023			Bond Future	3	47	2,690.30
Grand Total for Daily Turnover Summary:				19	7,241	573,972.07