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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 13/10/2023

TO DATE: 13/10/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	2	1,580	138,946.92
2040 On 01-Feb-2024			Bond Future	3	36	2,648.84
2044 On 01-Feb-2024			Bond Future	2	34	2,373.52
R186 On 01-Feb-2024			Bond Future	3	1,992	207,409.41
R186 On 07-Nov-2024			Bond Future	1	1	106.30
R248 On 01-Feb-2024			Bond Future	3	57	4,157.50
Grand Total for Daily Turnover Summary:				14	3,700	355,642.50