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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 06/09/2023

TO DATE: 06/09/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Feb-2024			Bond Future	10	798	139,598.87
2030 On 02-Nov-2023			Bond Future	27	16,128	1,474,295.09
2032 On 02-Nov-2023			Bond Future	19	3,266	276,353.85
2033 On 01-Feb-2024			Bond Future	10	1,168	140,996.38
2037 On 02-Nov-2023			Bond Future	2	26	2,003.04
2040 On 01-Feb-2024			Bond Future	18	3,912	292,214.27
R035 On 02-Nov-2023			Bond Future	23	16,789	1,393,799.82
R186 On 02-Nov-2023			Bond Future	20	15,122	1,631,724.89
Grand Total for Daily Turnover Summary:				129	57,209	5,350,986.21