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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 13/09/2023

TO DATE: 13/09/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-Nov-2023			Bond Future	3	6,044	551,365.29
2032 On 02-Nov-2023			Bond Future	5	1,949	164,252.30
2040 On 02-Nov-2023			Bond Future	10	2,454	190,250.78
R035 On 02-Nov-2023			Bond Future	5	554	45,597.17
R186 On 02-Nov-2023			Bond Future	16	10,018	1,081,512.34
R213 On 02-Nov-2023			Bond Future	5	400	32,576.38
Grand Total for Daily Turnover Summary:				44	21,419	2,065,554.26