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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 11/10/2023

TO DATE: 11/10/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 01-Feb-2024			Bond Future	2	228	29,090.68
2030 On 02-Nov-2023			Bond Future	20	7,005	630,494.86
2030 On 01-Feb-2024			Bond Future	21	7,007	616,996.85
2032 On 02-Nov-2023			Bond Future	30	16,497	1,372,234.07
2032 On 01-Feb-2024			Bond Future	32	16,827	1,431,615.99
2037 On 02-Nov-2023			Bond Future	10	5,944	454,362.49
2037 On 01-Feb-2024			Bond Future	10	5,944	439,411.39
2040 On 02-Nov-2023			Bond Future	15	3,182	244,656.70
2040 On 01-Feb-2024			Bond Future	16	3,252	241,077.79
2044 On 02-Nov-2023			Bond Future	4	2,500	182,650.94
2044 On 01-Feb-2024			Bond Future	4	2,500	175,845.52
R035 On 02-Nov-2023			Bond Future	20	19,095	1,551,772.58
R035 On 01-Feb-2024			Bond Future	21	21,095	1,753,267.25
R186 On 02-Nov-2023			Bond Future	8	3,582	384,387.73
R186 On 01-Feb-2024			Bond Future	26	9,048	943,941.80
R186 On 07-Nov-2024			Bond Future	2	2,066	218,477.35
R209 On 02-Nov-2023			Bond Future	16	1,907	119,467.22
R209 On 01-Feb-2024			Bond Future	14	1,131	72,443.08
R213 On 02-Nov-2023			Bond Future	9	1,935	155,685.17

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R213 On 01-Feb-2024			Bond Future	9	1,935	159,236.57
R214 On 02-Nov-2023			Bond Future	4	408	23,864.09
R214 On 01-Feb-2024			Bond Future	4	408	24,406.42
R248 On 02-Nov-2023			Bond Future	2	624	44,870.76
R248 On 01-Feb-2024			Bond Future	2	624	45,894.61
Grand Total for Daily Turnover Summary:				301	134,744	11,316,151.91