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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 10/11/2023

TO DATE: 10/11/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Feb-2024			Bond Future	2	14	2,449.71
2029 On 01-Feb-2024			Bond Future	1	52	6,567.59
2032 On 01-Feb-2024			Bond Future	36	23,262	2,016,980.62
2037 On 01-Feb-2024			Bond Future	9	3,956	297,987.04
2037 On 07-Nov-2024			Bond Future	2	12	913.72
2040 On 01-Feb-2024			Bond Future	1	5,130	388,953.83
2040 On 07-Nov-2024			Bond Future	2	28	2,139.17
2044 On 01-Feb-2024			Bond Future	3	190	13,775.80
R035 On 01-Feb-2024			Bond Future	4	5,752	485,046.14
R186 On 01-Feb-2024			Bond Future	4	46	4,828.54
R209 On 07-Nov-2024			Bond Future	2	18	1,139.20
R248 On 01-Feb-2024			Bond Future	2	7,640	576,105.06
Grand Total for Daily Turnover Summary:				68	46,100	3,796,886.41