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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 11/01/2024

TO DATE: 11/01/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 01-Feb-2024			Bond Future	5	14,146	1,834,679.35
2029 On 02-May-2024			Bond Future	3	13,756	1,804,390.89
2030 On 01-Feb-2024			Bond Future	1	25,710	2,377,144.29
2030 On 02-May-2024			Bond Future	30	38,574	3,649,283.82
2032 On 01-Feb-2024			Bond Future	1	13,460	1,218,582.26
2032 On 02-May-2024			Bond Future	9	14,460	1,277,810.95
2033 On 01-Feb-2024			Bond Future	5	1,690	208,193.76
2033 On 02-May-2024			Bond Future	5	1,684	209,469.70
2037 On 01-Feb-2024			Bond Future	1	9,170	718,994.67
2037 On 02-May-2024			Bond Future	9	9,630	771,681.35
2038 On 01-Feb-2024			Bond Future	8	4,098	543,035.28
2038 On 02-May-2024			Bond Future	8	4,014	543,635.49
2040 On 01-Feb-2024			Bond Future	1	6,580	515,014.49
2040 On 02-May-2024			Bond Future	1	6,580	526,380.79
2044 On 01-Feb-2024			Bond Future	23	15,922	1,186,723.08
2044 On 02-May-2024			Bond Future	1	470	35,656.75
2046 On 01-Feb-2024			Bond Future	9	21,186	2,468,399.45
2046 On 02-May-2024			Bond Future	9	21,184	2,477,337.63
2050 On 01-Feb-2024			Bond Future	12	19,490	2,263,485.04

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2050 On 02-May-2024			Bond Future	8	18,255	2,166,757.20
R035 On 01-Feb-2024			Bond Future	17	30,932	2,736,356.23
R035 On 02-May-2024			Bond Future	1	14,450	1,239,705.82
R186 On 01-Feb-2024			Bond Future	1	27,140	2,875,621.41
R186 On 02-May-2024			Bond Future	1	27,140	2,939,085.32
R186 On 07-Nov-2024			Bond Future	2	106	11,430.30
R202 On 01-Feb-2024			Bond Future	8	8,843	2,298,564.92
R202 On 02-May-2024			Bond Future	8	8,842	2,349,241.03
R210 On 01-Feb-2024			Bond Future	1	201	47,206.84
R210 On 02-May-2024			Bond Future	2	396	93,753.40
R213 On 01-Feb-2024			Bond Future	2	96	8,394.55
R214 On 01-Feb-2024			Bond Future	3	316	20,056.93
R248 On 01-Feb-2024			Bond Future	1	183,470	14,200,299.13
R248 On 02-May-2024			Bond Future	1	183,470	13,697,589.49
Grand Total for Daily Turnover Summary:				197	745,461	69,313,961.60