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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 17/01/2024

TO DATE: 17/01/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Feb-2024			Bond Future	8	2,800	494,236.40
2030 On 01-Feb-2024			Bond Future	8	3,351	308,215.36
2030 On 02-May-2024			Bond Future	13	9,551	898,387.11
2032 On 01-Feb-2024			Bond Future	11	28,713	2,581,415.91
2032 On 02-May-2024			Bond Future	11	28,713	2,518,833.42
2037 On 01-Feb-2024			Bond Future	13	7,729	600,504.18
2037 On 02-May-2024			Bond Future	34	14,367	1,140,717.84
2040 On 01-Feb-2024			Bond Future	13	35,438	2,733,085.24
2040 On 02-May-2024			Bond Future	13	35,438	2,793,433.33
2044 On 01-Feb-2024			Bond Future	50	103,100	7,544,729.14
2044 On 02-May-2024			Bond Future	50	103,100	7,711,733.11
R035 On 01-Feb-2024			Bond Future	8	4,005	350,566.34
R035 On 02-May-2024			Bond Future	8	4,005	340,312.19
R186 On 02-May-2024			Bond Future	2	552	59,562.00
R209 On 01-Feb-2024			Bond Future	9	2,970	200,384.89
R209 On 02-May-2024			Bond Future	27	5,409	355,934.34
R213 On 01-Feb-2024			Bond Future	9	1,800	155,879.48
R213 On 02-May-2024			Bond Future	9	1,800	152,961.87
R214 On 01-Feb-2024			Bond Future	3	516	32,285.06

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R214 On 02-May-2024			Bond Future	9	1,340	81,321.31
R248 On 01-Feb-2024			Bond Future	13	41,109	3,137,293.25
R248 On 02-May-2024			Bond Future	13	41,109	3,023,750.29
Grand Total for Daily Turnover Summary:				334	476,915	37,215,542.06