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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 29/01/2024

TO DATE: 29/01/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Feb-2024			Bond Future	5	734	129,234.65
2025 On 02-May-2024			Bond Future	5	734	132,112.66
2030 On 01-Feb-2024			Bond Future	5	586	54,124.72
2030 On 02-May-2024			Bond Future	5	586	55,319.38
2032 On 01-Feb-2024			Bond Future	13	2,370	213,603.55
2032 On 02-May-2024			Bond Future	13	2,370	208,426.43
2033 On 01-Feb-2024			Bond Future	5	1,656	202,099.90
2033 On 02-May-2024			Bond Future	5	1,656	204,186.46
2037 On 01-Feb-2024			Bond Future	12	728	56,883.51
2037 On 02-May-2024			Bond Future	13	1,104	88,133.24
2038 On 01-Feb-2024			Bond Future	2	146	19,140.64
2038 On 02-May-2024			Bond Future	2	146	19,543.61
2040 On 01-Feb-2024			Bond Future	12	3,968	308,868.29
2040 On 02-May-2024			Bond Future	14	6,768	538,708.48
2044 On 01-Feb-2024			Bond Future	13	2,104	155,392.60
2044 On 02-May-2024			Bond Future	13	2,104	158,799.18
2046 On 01-Feb-2024			Bond Future	5	1,840	211,125.28
2046 On 02-May-2024			Bond Future	5	1,840	211,898.08
2050 On 01-Feb-2024			Bond Future	3	2,754	321,156.03

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2050 On 02-May-2024			Bond Future	1	918	107,831.55
GOVI On 01-Feb-2024			GOVI	6	80	748,642.98
GOVI On 02-May-2024			GOVI	6	80	765,160.56
IGOV On 01-Feb-2024			Index Future	4	22	76,128.76
IGOV On 02-May-2024			Index Future	4	22	77,816.62
R035 On 01-Feb-2024			Bond Future	15	6,946	611,881.16
R035 On 02-May-2024			Bond Future	15	6,946	593,967.40
R186 On 01-Feb-2024			Bond Future	2	78	8,257.58
R186 On 02-May-2024			Bond Future	23	7,144	772,067.37
R209 On 01-Feb-2024			Bond Future	2	64	4,355.21
R209 On 02-May-2024			Bond Future	2	64	4,249.66
R213 On 01-Feb-2024			Bond Future	13	4,406	383,118.45
R213 On 02-May-2024			Bond Future	13	4,406	375,842.72
R214 On 01-Feb-2024			Bond Future	2	32	2,022.72
R214 On 02-May-2024			Bond Future	2	32	1,961.70
R248 On 01-Feb-2024			Bond Future	4	176	13,578.48
R248 On 02-May-2024			Bond Future	4	176	13,095.77
Grand Total for Daily Turnover Summary:				268	65,786	7,848,735.38