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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 04/10/2023**

**TO DATE: 04/10/2023**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
2025 On 02-Nov-2023			Bond Future	8	8,714	1,503,754.94
2025 On 01-Feb-2024			Bond Future	3	1,319	230,298.69
2029 On 02-Nov-2023			Bond Future	2	104	12,997.19
2029 On 01-Feb-2024			Bond Future	2	104	13,292.03
2030 On 02-Nov-2023			Bond Future	55	4,491	397,780.88
2030 On 07-Nov-2024			Bond Future	2	442	39,218.47
2032 On 02-Nov-2023			Bond Future	11	1,036	84,384.42
2032 On 07-Nov-2024			Bond Future	3	484	39,083.98
2033 On 02-Nov-2023			Bond Future	5	1,154	134,549.04
2033 On 01-Feb-2024			Bond Future	4	1,094	130,437.62
2037 On 02-Nov-2023			Bond Future	10	1,139	85,161.69
2037 On 01-Feb-2024			Bond Future	1	397	28,649.09
2037 On 07-Nov-2024			Bond Future	2	938	68,535.74
2038 On 02-Nov-2023			Bond Future	5	1,476	185,989.55
2038 On 01-Feb-2024			Bond Future	8	3,922	497,946.32
2040 On 02-Nov-2023			Bond Future	6	1,972	148,302.01
2040 On 01-Feb-2024			Bond Future	4	294	21,226.46
2040 On 07-Nov-2024			Bond Future	3	1,906	139,022.61
2044 On 02-Nov-2023			Bond Future	3	78	5,538.68

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
2046 On 02-Nov-2023			Bond Future	5	9,392	1,015,707.23
2046 On 01-Feb-2024			Bond Future	5	9,392	1,038,745.81
2050 On 02-Nov-2023			Bond Future	5	5,108	559,198.30
2050 On 01-Feb-2024			Bond Future	5	5,108	560,342.49
R035 On 02-Nov-2023			Bond Future	11	554	43,958.69
R186 On 02-Nov-2023			Bond Future	10	5,112	542,905.26
R186 On 07-Nov-2024			Bond Future	2	4,374	460,286.61
R202 On 02-Nov-2023			Bond Future	6	929	235,204.83
R202 On 01-Feb-2024			Bond Future	6	929	235,909.78
R209 On 02-Nov-2023			Bond Future	19	11,545	705,386.59
R209 On 01-Feb-2024			Bond Future	8	11,070	691,868.91
R209 On 07-Nov-2024			Bond Future	2	202	12,253.46
R210 On 02-Nov-2023			Bond Future	3	462	104,566.85
R210 On 01-Feb-2024			Bond Future	1	201	46,515.52
R213 On 02-Nov-2023			Bond Future	8	399	31,446.92
R214 On 02-Nov-2023			Bond Future	4	114	6,470.98
R248 On 02-Nov-2023			Bond Future	3	108	7,536.96
<b>Grand Total for Daily Turnover Summary:</b>				<b>240</b>	<b>96,063</b>	<b>10,064,474.59</b>