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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 18/01/2024

TO DATE: 18/01/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Feb-2024			Bond Future	28	11,230	1,981,684.06
2025 On 02-May-2024			Bond Future	13	8,150	1,469,774.18
2029 On 01-Feb-2024			Bond Future	2	1,456	187,867.83
2029 On 01-Aug-2024			Bond Future	2	1,456	194,267.79
2030 On 01-Feb-2024			Bond Future	2	40	3,680.71
2030 On 02-May-2024			Bond Future	2	14	1,319.31
2032 On 01-Feb-2024			Bond Future	17	7,078	636,918.29
2032 On 02-May-2024			Bond Future	6	3,742	328,794.68
2033 On 01-Feb-2024			Bond Future	18	20,260	2,482,214.68
2033 On 01-Aug-2024			Bond Future	18	20,260	2,563,369.35
2037 On 01-Feb-2024			Bond Future	50	174,154	13,562,340.26
2037 On 02-May-2024			Bond Future	12	17,570	1,401,113.57
2037 On 01-Aug-2024			Bond Future	28	144,482	11,129,545.26
2040 On 01-Feb-2024			Bond Future	33	137,682	10,690,629.22
2040 On 02-May-2024			Bond Future	30	132,758	10,535,425.71
2040 On 01-Aug-2024			Bond Future	9	5,984	457,863.58
2044 On 01-Feb-2024			Bond Future	47	70,621	5,191,142.55
2044 On 02-May-2024			Bond Future	18	18,141	1,362,694.41
2044 On 01-Aug-2024			Bond Future	29	52,480	3,797,127.19

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
ALBI On 01-Feb-2024			Index Future	7	59	559,185.85
ALBI On 02-May-2024			Index Future	7	59	571,708.29
IGOV On 01-Feb-2024			Index Future	5	24	83,471.28
IGOV On 02-May-2024			Index Future	5	24	85,360.40
R035 On 01-Feb-2024			Bond Future	4	222	19,543.52
R035 On 02-May-2024			Bond Future	6	234	19,995.07
R186 On 02-May-2024			Bond Future	9	886	95,653.39
R202 On 01-Feb-2024			Bond Future	5	1,458	378,014.97
R202 On 02-May-2024			Bond Future	5	1,458	386,325.06
R209 On 01-Feb-2024			Bond Future	11	3,456	234,021.20
R209 On 01-Aug-2024			Bond Future	6	3,380	228,260.49
R210 On 01-Feb-2024			Bond Future	5	952	223,059.19
R210 On 01-Aug-2024			Bond Future	5	952	229,903.23
R214 On 01-Feb-2024			Bond Future	1	13	816.95
R248 On 01-Feb-2024			Bond Future	2	20,000	1,532,298.70
R248 On 02-May-2024			Bond Future	2	20,000	1,477,103.30
Grand Total for Daily Turnover Summary:				449	880,735	74,102,493.56