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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 03/10/2023

TO DATE: 03/10/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 02-Nov-2023			Bond Future	2	70	12,079.20
2025 On 01-Feb-2024			Bond Future	8	8,612	1,503,937.59
2029 On 02-Nov-2023			Bond Future	3	3,852	480,482.26
2029 On 01-Feb-2024			Bond Future	3	3,768	480,514.92
2030 On 02-Nov-2023			Bond Future	4	21,664	1,925,701.15
2030 On 01-Feb-2024			Bond Future	1	21,030	1,827,158.11
2032 On 02-Nov-2023			Bond Future	2	10,665	872,875.37
2032 On 01-Feb-2024			Bond Future	1	10,230	856,126.40
2033 On 02-Nov-2023			Bond Future	1	27	3,166.77
2037 On 02-Nov-2023			Bond Future	1	6,000	448,335.18
2037 On 01-Feb-2024			Bond Future	1	6,000	432,843.48
2038 On 02-Nov-2023			Bond Future	4	2,502	315,814.95
2040 On 02-Nov-2023			Bond Future	2	7,819	589,374.59
2040 On 01-Feb-2024			Bond Future	3	7,412	537,919.16
2044 On 02-Nov-2023			Bond Future	1	670	47,917.18
2044 On 01-Feb-2024			Bond Future	1	670	46,055.27
2046 On 02-Nov-2023			Bond Future	1	390	42,151.94
2046 On 01-Feb-2024			Bond Future	1	381	42,100.08
2050 On 02-Nov-2023			Bond Future	5	2,330	254,926.84

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2050 On 01-Feb-2024			Bond Future	5	2,326	254,949.95
R035 On 02-Nov-2023			Bond Future	1	10,750	857,209.62
R035 On 01-Feb-2024			Bond Future	4	11,532	940,188.42
R186 On 02-Nov-2023			Bond Future	1	24,990	2,659,966.34
R186 On 01-Feb-2024			Bond Future	9	25,386	2,627,819.85
R209 On 02-Nov-2023			Bond Future	3	528	32,382.77
R209 On 01-Feb-2024			Bond Future	2	20	1,252.17
R248 On 02-Nov-2023			Bond Future	3	167,554	11,806,575.99
R248 On 01-Feb-2024			Bond Future	1	167,550	12,070,838.16
Grand Total for Daily Turnover Summary:				74	524,728	41,970,663.73