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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 24/01/2024

TO DATE: 24/01/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Feb-2024			Bond Future	1	300	52,937.06
2025 On 02-May-2024			Bond Future	4	1,050	189,184.68
2029 On 01-Feb-2024			Bond Future	1	90	11,656.23
2029 On 02-May-2024			Bond Future	1	90	11,774.67
2030 On 01-Feb-2024			Bond Future	16	12,644	1,169,476.73
2030 On 02-May-2024			Bond Future	18	13,784	1,302,858.97
2032 On 01-Feb-2024			Bond Future	13	11,148	1,006,601.74
2032 On 02-May-2024			Bond Future	13	11,148	982,324.34
2033 On 01-Feb-2024			Bond Future	2	310	37,995.84
2033 On 02-May-2024			Bond Future	2	310	38,329.79
2037 On 01-Feb-2024			Bond Future	2	683	53,456.09
2037 On 02-May-2024			Bond Future	32	34,927	2,793,378.77
2038 On 01-Feb-2024			Bond Future	2	310	40,771.70
2038 On 02-May-2024			Bond Future	2	310	41,672.55
2040 On 01-Feb-2024			Bond Future	5	790	61,691.93
2040 On 02-May-2024			Bond Future	14	9,018	720,095.52
2044 On 01-Feb-2024			Bond Future	5	522	38,715.98
2044 On 02-May-2024			Bond Future	19	4,942	374,055.29
ALBI On 01-Feb-2024			Index Future	1	18	171,081.36

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
ALBI On 02-May-2024			Index Future	1	18	174,839.22
GOVI On 01-Feb-2024			GOVI	4	192	1,796,046.72
GOVI On 02-May-2024			GOVI	4	192	1,835,376.00
IGOV On 01-Feb-2024			Index Future	4	412	1,431,331.73
IGOV On 02-May-2024			Index Future	4	412	1,462,894.80
R035 On 01-Feb-2024			Bond Future	14	11,286	997,727.42
R035 On 02-May-2024			Bond Future	19	11,493	986,557.59
R186 On 01-Feb-2024			Bond Future	6	7,663	810,578.72
R186 On 02-May-2024			Bond Future	13	12,813	1,385,421.58
R209 On 01-Feb-2024			Bond Future	7	6,680	455,806.19
R209 On 02-May-2024			Bond Future	15	7,292	485,422.97
R213 On 02-May-2024			Bond Future	2	13	1,110.68
R214 On 02-May-2024			Bond Future	3	516	31,654.21
R248 On 01-Feb-2024			Bond Future	3	7,784	602,228.46
R248 On 02-May-2024			Bond Future	3	7,784	580,828.30
Grand Total for Daily Turnover Summary:				255	176,944	22,135,883.84