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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 18/10/2023

TO DATE: 18/10/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-Nov-2023			Bond Future	6	4,466	400,510.17
2030 On 01-Feb-2024			Bond Future	9	4,874	427,315.77
2032 On 02-Nov-2023			Bond Future	16	5,069	419,191.08
2032 On 02-Nov-2023	11.60	Put	Bond Future	1	60	701.65
2032 On 01-Feb-2024			Bond Future	14	5,056	427,467.76
2037 On 02-Nov-2023			Bond Future	6	10,306	778,186.68
2037 On 01-Feb-2024			Bond Future	7	10,518	767,244.38
2044 On 01-Feb-2024			Bond Future	5	132	9,118.93
2050 On 02-Nov-2023			Bond Future	2	1,836	198,857.12
2050 On 01-Feb-2024			Bond Future	2	1,836	199,187.55
ALBI On 02-Nov-2023			Index Future	5	60	527,740.20
ALBI On 01-Feb-2024			Index Future	5	60	539,840.80
GOVI On 02-Nov-2023			GOVI	4	190	1,644,964.90
GOVI On 01-Feb-2024			GOVI	4	190	1,681,709.00
IGOV On 02-Nov-2023			Index Future	5	24	78,657.36
IGOV On 01-Feb-2024			Index Future	5	24	80,467.36
R035 On 02-Nov-2023			Bond Future	7	2,649	213,072.00
R035 On 01-Feb-2024			Bond Future	7	2,649	217,834.35
R186 On 02-Nov-2023			Bond Future	2	180	19,242.63

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R186 On 01-Feb-2024			Bond Future	30	24,572	2,552,028.02
R209 On 02-Nov-2023			Bond Future	3	27	1,666.79
R214 On 02-Nov-2023			Bond Future	6	542	31,056.17
R248 On 02-Nov-2023			Bond Future	8	22,092	1,561,266.45
R248 On 01-Feb-2024			Bond Future	5	21,984	1,588,439.17
Grand Total for Daily Turnover Summary:				164	119,396	14,365,766.27