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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 19/10/2023

TO DATE: 19/10/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-Nov-2023			Bond Future	36	37,671	3,358,648.15
2030 On 01-Feb-2024			Bond Future	5	5,722	499,704.37
2030 On 02-May-2024			Bond Future	24	35,802	3,190,718.63
2032 On 02-Nov-2023			Bond Future	49	128,812	10,564,953.89
2032 On 01-Feb-2024			Bond Future	13	2,609	219,444.09
2032 On 02-May-2024			Bond Future	32	122,214	9,971,705.30
2037 On 01-Feb-2024			Bond Future	1	30	2,184.69
2038 On 02-Nov-2023			Bond Future	8	3,412	429,724.58
2038 On 02-May-2024			Bond Future	8	3,412	442,333.52
2040 On 01-Feb-2024			Bond Future	1	11	802.99
2040 On 01-Feb-2024	12.30	Call	Bond Future	8	2,000	26,092.50
2040 On 01-Feb-2024	12.90	Call	Bond Future	8	2,000	26,092.50
2040 On 01-Feb-2024	13.90	Put	Bond Future	8	2,000	26,092.50
2044 On 01-Feb-2024			Bond Future	14	633	43,126.70
2046 On 02-Nov-2023			Bond Future	9	18,504	1,979,696.33
2046 On 02-May-2024			Bond Future	7	9,252	1,015,132.77
2050 On 02-Nov-2023			Bond Future	7	6,632	717,251.26
2050 On 02-May-2024			Bond Future	7	6,632	734,798.28
GOVI On 02-Nov-2023			GOVI	2	151	1,300,534.31

<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>
GOVI On 01-Feb-2024			GOVI	2	151	1,329,767.91
IGOV On 02-Nov-2023			Index Future	2	409	1,335,980.14
IGOV On 01-Feb-2024			Index Future	2	409	1,366,737.57
R035 On 02-Nov-2023			Bond Future	31	199,472	15,894,824.78
R035 On 01-Feb-2024			Bond Future	2	75	6,158.25
R035 On 02-May-2024			Bond Future	30	199,516	15,718,860.08
R053 On 02-Nov-2023			Bond Future	9	9,338	840,889.05
R053 On 02-May-2024			Bond Future	9	9,338	824,601.99
R186 On 02-Nov-2023			Bond Future	29	27,676	2,946,711.65
R186 On 01-Feb-2024			Bond Future	51	28,208	2,923,138.57
R186 On 02-May-2024			Bond Future	27	21,136	2,235,370.90
R209 On 02-Nov-2023			Bond Future	10	2,032	125,010.57
R209 On 01-Feb-2024			Bond Future	6	4,121	257,782.97
R213 On 01-Feb-2024			Bond Future	1	59	4,814.02
R214 On 02-Nov-2023			Bond Future	20	6,014	341,459.45
R214 On 01-Feb-2024			Bond Future	1	16	943.59
R214 On 02-May-2024			Bond Future	10	3,540	198,420.75
R248 On 02-Nov-2023			Bond Future	24	25,268	1,757,982.54
R248 On 01-Feb-2024			Bond Future	2	26	1,874.80
R248 On 02-May-2024			Bond Future	23	25,262	1,722,934.71
<b>Grand Total for Daily Turnover Summary:</b>				<b>538</b>	<b>949,565</b>	<b>84,383,301.67</b>