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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 30/10/2023

TO DATE: 30/10/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 02-Nov-2023			Bond Future	1	300	51,841.03
2025 On 01-Feb-2024			Bond Future	1	300	52,415.31
2029 On 02-Nov-2023			Bond Future	1	90	11,191.63
2029 On 01-Feb-2024			Bond Future	1	90	11,431.79
2030 On 02-Nov-2023			Bond Future	5	2,650	238,899.62
2030 On 01-Feb-2024			Bond Future	5	3,309	291,671.39
2030 On 02-May-2024			Bond Future	2	35	3,152.87
2032 On 02-Nov-2023			Bond Future	4	2,682	222,928.97
2032 On 01-Feb-2024			Bond Future	3	2,700	229,452.98
2033 On 02-Nov-2023			Bond Future	2	160	18,678.39
2033 On 01-Feb-2024			Bond Future	2	160	19,079.20
2037 On 02-Nov-2023			Bond Future	3	1,850	140,895.20
2037 On 01-Feb-2024			Bond Future	3	1,850	136,195.58
2038 On 02-Nov-2023			Bond Future	2	240	30,343.25
2038 On 01-Feb-2024			Bond Future	2	240	30,551.51
2040 On 02-Nov-2023			Bond Future	5	2,015	154,075.41
2040 On 01-Feb-2024			Bond Future	4	1,800	132,592.74
2044 On 02-Nov-2023			Bond Future	4	1,185	86,102.74
2044 On 01-Feb-2024			Bond Future	4	1,240	86,656.88

<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>
2044 On 02-May-2024			Bond Future	2	27	1,928.89
2050 On 02-Nov-2023			Bond Future	3	300	32,065.80
2050 On 01-Feb-2024			Bond Future	3	300	32,123.04
ALBI On 02-Nov-2023			Index Future	1	15	132,942.45
ALBI On 01-Feb-2024			Index Future	1	15	135,925.50
IGOV On 02-Nov-2023			Index Future	1	16	52,160.96
R035 On 02-Nov-2023			Bond Future	4	2,420	196,524.64
R035 On 01-Feb-2024			Bond Future	6	3,165	262,670.73
R186 On 02-Nov-2023			Bond Future	4	1,970	210,863.99
R186 On 01-Feb-2024			Bond Future	6	4,974	517,735.39
R209 On 02-Nov-2023			Bond Future	2	200	12,487.84
R209 On 01-Feb-2024			Bond Future	2	200	12,771.67
R213 On 02-Nov-2023			Bond Future	3	2,070	166,492.24
R213 On 01-Feb-2024			Bond Future	3	2,250	185,042.21
R214 On 02-Nov-2023			Bond Future	2	200	11,686.88
R214 On 01-Feb-2024			Bond Future	2	200	11,952.83
R248 On 02-Nov-2023			Bond Future	2	600	42,840.92
R248 On 01-Feb-2024			Bond Future	2	300	21,906.24
<b>Grand Total for Daily Turnover Summary:</b>				<b>103</b>	<b>42,118</b>	<b>3,988,278.72</b>