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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 09/11/2023

TO DATE: 09/11/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 01-Feb-2024			Bond Future	1	52	6,567.59
2030 On 01-Feb-2024			Bond Future	10	421	37,774.10
2032 On 01-Feb-2024			Bond Future	13	2,587	225,276.64
2032 On 02-May-2024			Bond Future	2	38	3,221.63
2032 On 07-Nov-2024			Bond Future	29	2,827	238,693.36
2037 On 01-Feb-2024			Bond Future	14	1,307	99,052.44
2040 On 01-Feb-2024			Bond Future	9	554	42,225.64
2044 On 01-Feb-2024			Bond Future	10	349	25,332.77
ALBI On 01-Feb-2024			Index Future	3	3	27,656.11
R035 On 01-Feb-2024			Bond Future	13	560	47,624.86
R186 On 01-Feb-2024			Bond Future	17	1,071	112,427.21
R186 On 07-Nov-2024			Bond Future	29	2,241	239,743.88
R209 On 01-Feb-2024			Bond Future	11	1,941	127,556.13
R213 On 01-Feb-2024			Bond Future	8	126	10,559.65
R214 On 01-Feb-2024			Bond Future	8	6,522	403,607.96
R248 On 01-Feb-2024			Bond Future	9	2,499	189,761.58
<b>Grand Total for Daily Turnover Summary:</b>				<b>186</b>	<b>23,098</b>	<b>1,837,081.55</b>