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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 24/10/2023

TO DATE: 24/10/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 02-Nov-2023			Bond Future	5	734	126,400.39
2025 On 01-Feb-2024			Bond Future	19	2,434	424,326.04
2030 On 02-Nov-2023			Bond Future	7	10,400	935,475.24
2030 On 01-Feb-2024			Bond Future	5	9,400	826,491.93
2032 On 02-Nov-2023			Bond Future	11	16,392	1,360,944.44
2032 On 01-Feb-2024			Bond Future	14	16,572	1,406,741.90
2033 On 02-Nov-2023			Bond Future	5	1,656	193,091.79
2033 On 01-Feb-2024			Bond Future	5	1,656	197,498.85
2037 On 02-Nov-2023			Bond Future	7	12,190	925,753.03
2037 On 01-Feb-2024			Bond Future	10	12,211	896,465.01
2037 On 07-Nov-2024			Bond Future	2	2,330	173,265.39
2038 On 01-Feb-2024			Bond Future	2	54	6,772.64
2040 On 02-Nov-2023			Bond Future	1	2,500	190,763.15
2040 On 01-Feb-2024			Bond Future	1	2,500	183,768.15
2046 On 02-Nov-2023			Bond Future	5	1,840	197,557.91
2046 On 01-Feb-2024			Bond Future	5	1,840	202,070.66
ALBI On 02-Nov-2023			Index Future	1	18	159,196.14
ALBI On 01-Feb-2024			Index Future	1	18	162,788.04
IGOV On 02-Nov-2023			Index Future	3	181	588,182.33

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
IGOV On 01-Feb-2024			Index Future	3	181	601,916.83
R035 On 02-Nov-2023			Bond Future	8	7,200	581,925.28
R035 On 01-Feb-2024			Bond Future	6	6,800	561,840.02
R186 On 02-Nov-2023			Bond Future	8	18,600	1,991,198.08
R186 On 01-Feb-2024			Bond Future	6	17,860	1,859,504.64
R209 On 02-Nov-2023			Bond Future	2	412	25,637.42
R209 On 01-Feb-2024			Bond Future	2	412	26,222.36
R248 On 02-Nov-2023			Bond Future	1	7,150	508,813.88
R248 On 01-Feb-2024			Bond Future	1	7,150	520,207.12
Grand Total for Daily Turnover Summary:				146	160,691	15,834,818.64