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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 03/11/2023

TO DATE: 03/11/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Feb-2024			Bond Future	11	8,516	1,485,885.65
2030 On 01-Feb-2024			Bond Future	2	74	6,657.96
2032 On 01-Feb-2024			Bond Future	10	15,862	1,370,581.80
2032 On 01-Feb-2024	10.90	Call	Bond Future	8	17,000	193,957.93
2032 On 01-Feb-2024	12.00	Put	Bond Future	8	34,000	387,915.86
2032 On 07-Nov-2024			Bond Future	2	278	23,268.20
2037 On 01-Feb-2024			Bond Future	4	604	45,553.20
2037 On 07-Nov-2024			Bond Future	27	5,894	448,536.35
2040 On 01-Feb-2024			Bond Future	3	700	53,002.78
2040 On 07-Nov-2024			Bond Future	1	76	5,804.21
2044 On 01-Feb-2024			Bond Future	11	1,540	110,727.78
2044 On 01-Feb-2024	13.00	Put	Bond Future	24	45,000	568,218.60
GOVI On 01-Feb-2024			GOVI	2	2	18,152.28
R035 On 01-Feb-2024			Bond Future	2	86	7,338.84
R035 On 07-Nov-2024			Bond Future	20	12,115	984,547.52
R186 On 07-Nov-2024			Bond Future	29	13,709	1,465,160.75
R209 On 07-Nov-2024			Bond Future	10	583	36,930.93
R213 On 01-Feb-2024			Bond Future	2	4,896	408,692.11

<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>
R248 On 01-Feb-2024			Bond Future	2	5,448	408,772.43
<b>Grand Total for Daily Turnover Summary:</b>				<b>178</b>	<b>166,383</b>	<b>8,029,705.17</b>