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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 24/11/2023

TO DATE: 24/11/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	4	1,131	102,174.95
2032 On 01-Feb-2024			Bond Future	7	182	15,994.01
2037 On 01-Feb-2024			Bond Future	1	104	7,974.25
2037 On 07-Nov-2024			Bond Future	1	66	5,149.72
2040 On 01-Feb-2024			Bond Future	1	68	5,226.97
2040 On 07-Nov-2024			Bond Future	1	83	6,476.22
2046 On 01-Feb-2024			Bond Future	2	508	58,396.08
GOVI On 01-Feb-2024			GOVI	4	6	55,143.84
R035 On 01-Feb-2024			Bond Future	5	724	62,349.64
R035 On 07-Nov-2024			Bond Future	1	196	16,305.45
R186 On 01-Feb-2024			Bond Future	7	1,576	165,598.85
R186 On 07-Nov-2024			Bond Future	6	8,740	934,796.24
R209 On 01-Feb-2024			Bond Future	6	891	59,091.96
R209 On 07-Nov-2024			Bond Future	1	88	5,711.81
R213 On 01-Feb-2024			Bond Future	1	119	10,055.89
R213 On 07-Nov-2024			Bond Future	3	412	34,399.89
R214 On 01-Feb-2024			Bond Future	8	2,990	185,426.91
R248 On 01-Feb-2024	11.50	Call	Bond Future	8	2,000	24,763.92
R248 On 01-Feb-2024	12.30	Call	Bond Future	16	4,200	51,988.00

<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	13.10	Put	Bond Future	8	2,200	27,224.08
R248 On 01-Feb-2024	13.37	Put	Bond Future	8	2,000	24,763.92
R248 On 01-Feb-2024	13.90	Put	Bond Future	8	2,200	27,224.08
R248 On 02-May-2024	11.40	Call	Bond Future	8	3,000	37,486.23
R248 On 02-May-2024	12.40	Call	Bond Future	8	3,000	37,486.23
R248 On 02-May-2024	13.16	Put	Bond Future	8	3,000	37,486.23
<b>Grand Total for Daily Turnover Summary:</b>				<b>131</b>	<b>39,484</b>	<b>1,998,695.38</b>