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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 01/09/2023

TO DATE: 01/09/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-Nov-2023			Bond Future	15	13,656	1,251,271.52
2030 On 02-Nov-2023	9.89	Call	Bond Future	1	12	123.49
2030 On 02-Nov-2023	10.62	Call	Bond Future	1	14	144.10
2030 On 02-Nov-2023	11.43	Put	Bond Future	1	12	123.68
2030 On 02-Nov-2023	12.27	Put	Bond Future	1	14	144.40
2030 On 01-Feb-2024	9.89	Call	Bond Future	1	12	124.25
2030 On 01-Feb-2024	11.86	Put	Bond Future	1	12	124.40
2030 On 02-May-2024	9.66	Call	Bond Future	1	24	250.29
2030 On 02-May-2024	10.62	Call	Bond Future	1	14	146.04
2030 On 02-May-2024	11.94	Put	Bond Future	1	24	250.53
2030 On 02-May-2024	13.15	Put	Bond Future	1	14	146.18
2032 On 02-Nov-2023			Bond Future	64	21,020	1,798,036.23
2032 On 02-Nov-2023	10.59	Call	Bond Future	1	12	133.10
2032 On 02-Nov-2023	12.26	Put	Bond Future	1	12	133.32
2032 On 01-Feb-2024	10.01	Call	Bond Future	1	18	201.27
2032 On 01-Feb-2024	10.59	Call	Bond Future	1	12	134.18
2032 On 01-Feb-2024	12.62	Put	Bond Future	1	18	201.50
2032 On 01-Feb-2024	12.73	Put	Bond Future	1	12	134.33
2032 On 02-May-2024	10.36	Call	Bond Future	1	24	270.69

<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>
2032 On 02-May-2024	10.59	Call	Bond Future	1	12	135.34
2032 On 02-May-2024	12.90	Put	Bond Future	1	24	270.90
2032 On 02-May-2024	13.18	Put	Bond Future	1	12	135.45
2037 On 02-Nov-2023			Bond Future	2	8	629.91
2040 On 02-Nov-2023			Bond Future	4	2,598	205,138.78
R035 On 02-Nov-2023			Bond Future	4	9,906	833,194.28
R035 On 02-Nov-2023	10.62	Call	Bond Future	1	20	235.54
R035 On 02-Nov-2023	11.70	Call	Bond Future	1	130	1,532.84
R035 On 02-Nov-2023	12.85	Put	Bond Future	1	20	236.06
R035 On 01-Feb-2024	10.62	Call	Bond Future	1	20	237.86
R035 On 01-Feb-2024	13.46	Put	Bond Future	1	20	238.16
R186 On 02-Nov-2023			Bond Future	1	96	10,400.69
R209 On 02-Nov-2023			Bond Future	2	96	6,234.68
R213 On 02-Nov-2023			Bond Future	13	3,184	262,123.61
R214 On 02-Nov-2023			Bond Future	2	298	17,973.15
<b>Grand Total for Daily Turnover Summary:</b>				<b>132</b>	<b>51,380</b>	<b>4,390,810.74</b>