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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 06/10/2023

TO DATE: 06/10/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-Nov-2023			Bond Future	65	32,578	2,901,080.98
2030 On 01-Feb-2024			Bond Future	64	34,552	3,006,907.28
2032 On 02-Nov-2023			Bond Future	83	86,434	7,104,503.42
2032 On 01-Feb-2024			Bond Future	81	83,170	6,989,427.02
2037 On 02-Nov-2023			Bond Future	52	29,984	2,258,616.54
2037 On 01-Feb-2024			Bond Future	52	30,923	2,249,723.63
2037 On 01-Aug-2024	12.11	Call	Bond Future	8	2,766	36,707.95
2037 On 01-Aug-2024	13.17	Put	Bond Future	8	2,766	36,707.95
2037 On 01-Aug-2024	13.82	Put	Bond Future	8	2,766	36,707.95
2040 On 01-Feb-2024			Bond Future	1	210	15,287.34
2044 On 02-Nov-2023			Bond Future	20	5,528	397,006.53
2044 On 01-Feb-2024			Bond Future	20	5,760	397,643.39
ALBI On 02-Nov-2023			Index Future	1	17	148,459.81
ALBI On 01-Feb-2024			Index Future	1	17	151,695.93
GOVI On 02-Nov-2023			GOVI	3	8	69,065.20
R035 On 02-Nov-2023			Bond Future	48	37,472	3,004,262.33
R035 On 01-Feb-2024			Bond Future	47	36,781	3,014,674.59
R186 On 02-Nov-2023			Bond Future	62	60,595	6,457,084.92
R186 On 01-Feb-2024			Bond Future	65	63,060	6,534,336.56

<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>
R213 On 02-Nov-2023			Bond Future	47	9,644	766,184.36
R213 On 01-Feb-2024			Bond Future	47	9,435	766,272.68
R214 On 02-Nov-2023			Bond Future	29	12,778	733,739.21
R214 On 01-Feb-2024			Bond Future	29	12,504	733,995.30
<b>Grand Total for Daily Turnover Summary:</b>				<b>841</b>	<b>559,748</b>	<b>47,810,090.86</b>