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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 31/10/2023

TO DATE: 31/10/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 02-Nov-2023			Bond Future	2	20	3,447.08
2025 On 01-Feb-2024			Bond Future	2	20	3,487.71
2029 On 01-Feb-2024			Bond Future	2	64	8,026.47
2030 On 01-Feb-2024			Bond Future	13	7,375	649,693.61
2030 On 02-May-2024			Bond Future	2	900	81,157.89
2032 On 02-Nov-2023			Bond Future	2	4	332.64
2032 On 07-Nov-2024			Bond Future	4	352	28,978.50
2037 On 07-Nov-2024			Bond Future	2	1,782	132,405.40
2040 On 02-Nov-2023			Bond Future	6	2,810	215,390.68
2040 On 01-Feb-2024			Bond Future	6	2,810	207,626.63
2040 On 07-Nov-2024			Bond Future	87	16,015	1,189,254.55
2044 On 02-Nov-2023			Bond Future	7	1,636	118,874.80
2044 On 01-Feb-2024			Bond Future	10	574	40,171.52
GOVI On 02-Nov-2023			GOVI	2	36	315,030.96
GOVI On 01-Feb-2024			GOVI	2	36	322,108.92
IGOV On 02-Nov-2023			Index Future	2	12	38,819.28
IGOV On 01-Feb-2024			Index Future	2	12	39,698.28
R035 On 02-Nov-2023			Bond Future	4	584	47,411.45
R035 On 01-Feb-2024			Bond Future	6	600	49,795.74

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R186 On 07-Nov-2024			Bond Future	29	12,688	1,345,344.67
R209 On 07-Nov-2024			Bond Future	34	7,150	441,409.16
R248 On 02-Nov-2023			Bond Future	2	8	574.11
R248 On 01-Feb-2024			Bond Future	2	8	587.23
Grand Total for Daily Turnover Summary:				230	55,496	5,279,627.28