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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 01/11/2023

TO DATE: 01/11/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-Nov-2023			Bond Future	6	636	57,354.75
2030 On 02-Nov-2023	10.62	Call	Bond Future	12	961	10,312.59
2030 On 02-Nov-2023	11.12	Call	Bond Future	12	961	10,312.60
2030 On 01-Feb-2024			Bond Future	6	636	56,094.97
2032 On 02-Nov-2023			Bond Future	5	370	30,768.15
2032 On 01-Feb-2024			Bond Future	7	404	34,349.17
2032 On 07-Nov-2024			Bond Future	2	142	11,743.22
2037 On 02-Nov-2023			Bond Future	4	308	23,475.50
2037 On 01-Feb-2024			Bond Future	4	308	22,693.02
2038 On 02-Nov-2023			Bond Future	2	146	18,022.53
2038 On 01-Feb-2024			Bond Future	2	146	18,117.58
2040 On 02-Nov-2023			Bond Future	3	176	13,473.72
2040 On 01-Feb-2024			Bond Future	7	2,906	213,875.99
2040 On 07-Nov-2024			Bond Future	3	44	3,292.46
2044 On 02-Nov-2023			Bond Future	3	92	6,703.76
2044 On 01-Feb-2024			Bond Future	3	92	6,451.62
IGOV On 01-Feb-2024			Index Future	2	4	13,190.32
R035 On 02-Nov-2023			Bond Future	5	268	21,776.61
R035 On 01-Feb-2024			Bond Future	5	268	22,266.75

<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>
R186 On 02-Nov-2023			Bond Future	3	1,140	122,275.97
R186 On 01-Feb-2024			Bond Future	3	1,140	118,849.83
R209 On 02-Nov-2023			Bond Future	3	214	13,339.46
R209 On 01-Feb-2024			Bond Future	2	64	4,090.49
R213 On 02-Nov-2023			Bond Future	4	156	12,545.16
R213 On 01-Feb-2024			Bond Future	3	106	8,722.64
R214 On 02-Nov-2023			Bond Future	3	132	7,713.28
R214 On 01-Feb-2024			Bond Future	3	182	10,868.28
R248 On 02-Nov-2023			Bond Future	6	1,076	77,262.38
R248 On 01-Feb-2024			Bond Future	6	1,076	79,009.22
<b>Grand Total for Daily Turnover Summary:</b>				<b>129</b>	<b>14,154</b>	<b>1,048,952.01</b>