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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 20/10/2023

TO DATE: 20/10/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-Nov-2023			Bond Future	6	1,844	164,957.85
2030 On 01-Feb-2024			Bond Future	19	6,183	540,691.82
2030 On 02-May-2024			Bond Future	7	3,994	357,011.65
2032 On 01-Feb-2024			Bond Future	7	164	13,830.84
2037 On 01-Feb-2024			Bond Future	6	60	4,372.38
2040 On 01-Feb-2024			Bond Future	7	657	47,983.73
2044 On 02-Nov-2023			Bond Future	2	20,000	1,721,928.30
2044 On 01-Feb-2024			Bond Future	5	20,106	1,701,681.83
GOVI On 02-Nov-2023			GOVI	1	40	346,279.20
GOVI On 02-May-2024			GOVI	1	40	354,062.00
IGOV On 02-Nov-2023			Index Future	2	7	22,857.46
IGOV On 01-Feb-2024			Index Future	2	7	23,384.75
R035 On 02-Nov-2023			Bond Future	3	748	60,061.38
R035 On 01-Feb-2024			Bond Future	7	142	11,671.49
R035 On 02-May-2024			Bond Future	3	748	59,364.53
R053 On 02-Nov-2023			Bond Future	2	1,040	95,004.37
R053 On 02-May-2024			Bond Future	2	1,040	93,141.44
R186 On 02-Nov-2023			Bond Future	1	3,270	348,723.82
R186 On 01-Feb-2024			Bond Future	10	3,897	404,087.99

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R209 On 01-Feb-2024			Bond Future	6	90	5,685.73
R213 On 01-Feb-2024			Bond Future	7	118	9,633.94
R214 On 02-Nov-2023			Bond Future	11	464	26,746.89
R214 On 01-Feb-2024			Bond Future	1	16	944.39
R214 On 02-May-2024			Bond Future	11	464	26,406.19
R248 On 02-Nov-2023			Bond Future	8	62,000	5,266,933.90
R248 On 01-Feb-2024			Bond Future	9	62,020	5,319,215.70
Grand Total for Daily Turnover Summary:				146	189,159	17,026,663.59