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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 26/10/2023

TO DATE: 26/10/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 01-Feb-2024			Bond Future	2	1,028	130,356.58
2032 On 01-Feb-2024			Bond Future	2	704	59,700.79
2038 On 01-Feb-2024			Bond Future	2	122	15,441.81
2050 On 01-Feb-2024			Bond Future	2	78	8,471.66
ALBI On 02-Nov-2023			Index Future	6	150	1,329,218.07
ALBI On 01-Feb-2024			Index Future	3	141	1,277,973.24
IGOV On 02-Nov-2023			Index Future	1	16	52,160.96
IGOV On 01-Feb-2024			Index Future	2	20	66,711.00
IGOV On 02-May-2024			Index Future	2	32	109,132.48
R035 On 01-Feb-2024			Bond Future	6	280	23,257.41
R186 On 02-Nov-2023			Bond Future	3	1,200	128,440.28
R186 On 01-Feb-2024			Bond Future	3	1,234	128,408.29
R209 On 01-Feb-2024			Bond Future	1	22	1,406.06
R213 On 01-Feb-2024			Bond Future	2	116	9,531.52
R214 On 02-Nov-2023			Bond Future	7	4,000	233,585.76
R214 On 01-Feb-2024			Bond Future	4	1,012	60,447.82
R214 On 02-May-2024			Bond Future	2	9,500	548,855.76
R214 On 02-May-2024	12.12	Call	Bond Future	2	20,000	257,389.60
R214 On 02-May-2024	12.87	Put	Bond Future	2	20,000	257,389.60

<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>
R214 On 02-May-2024	13.52	Put	Bond Future	2	20,000	257,389.60
<b>Grand Total for Daily Turnover Summary:</b>				<b>56</b>	<b>79,655</b>	<b>4,955,268.28</b>