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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 27/10/2023 **TO DATE: 27/10/2023**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2025 On 01-Feb-2024			Bond Future	11	1,320	230,309.07
2030 On 01-Feb-2024			Bond Future	6	2,288	201,514.09
2030 On 02-May-2024			Bond Future	2	3,178	285,885.82
2032 On 07-Nov-2024			Bond Future	3	952	78,340.74
2033 On 01-Feb-2024			Bond Future	2	624	74,213.42
2040 On 01-Feb-2024			Bond Future	9	40,030	2,954,533.37
2050 On 01-Feb-2024			Bond Future	2	22	2,365.74
R035 On 01-Feb-2024			Bond Future	7	1,062	88,273.36
R186 On 01-Feb-2024			Bond Future	3	967	100,680.04
R209 On 01-Feb-2024			Bond Future	2	10	639.74
R214 On 02-May-2024			Bond Future	2	6,840	395,282.51
R214 On 02-May-2024	12.14	Call	Bond Future	2	14,220	182,953.81
R214 On 02-May-2024	12.87	Put	Bond Future	2	14,220	182,953.81
R214 On 02-May-2024	13.52	Put	Bond Future	2	14,220	182,953.81
Grand Total for Daily Turnover Summary:				**55**	**99,953**	**4,960,899.32**