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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 04/09/2023 **TO DATE: 04/09/2023**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 02-Nov-2023			Bond Future	3	2,468	226,424.04
2032 On 02-Nov-2023			Bond Future	4	13,853	1,180,623.86
2032 On 02-Nov-2023	10.85	Call	Bond Future	4	19,790	220,917.55
2032 On 02-Nov-2023	11.60	Put	Bond Future	4	19,790	220,917.55
IGOV On 02-Nov-2023			Index Future	2	42	138,849.48
R186 On 02-Nov-2023			Bond Future	3	16,340	1,766,505.80
R214 On 02-Nov-2023			Bond Future	2	48	2,853.77
R248 On 02-Nov-2023			Bond Future	4	6	436.71
Grand Total for Daily Turnover Summary:				**26**	**72,337**	**3,757,528.77**