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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 15/09/2023 **TO DATE: 15/09/2023**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 02-Nov-2023			Bond Future	13	3,265	296,601.36
2032 On 02-Nov-2023			Bond Future	13	1,666	139,905.28
2037 On 02-Nov-2023			Bond Future	39	9,341	717,587.11
2040 On 02-Nov-2023			Bond Future	25	9,643	744,846.76
2044 On 02-Nov-2023			Bond Future	17	1,900	139,350.96
R035 On 02-Nov-2023			Bond Future	15	3,594	294,085.83
R186 On 02-Nov-2023			Bond Future	13	3,469	373,795.81
R209 On 02-Nov-2023			Bond Future	8	2,976	187,604.87
R213 On 02-Nov-2023			Bond Future	13	822	66,752.84
R214 On 02-Nov-2023			Bond Future	8	702	41,136.90
R248 On 02-Nov-2023			Bond Future	12	1,261	90,953.52
Grand Total for Daily Turnover Summary:				**176**	**38,639**	**3,092,621.23**