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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 31/08/2023 **TO DATE: 31/08/2023**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 02-Nov-2023			Bond Future	18	4,236	388,765.49
2032 On 02-Nov-2023			Bond Future	6	3,094	265,184.84
2037 On 02-Nov-2023			Bond Future	3	739	58,135.62
2040 On 02-Nov-2023			Bond Future	3	335	26,343.51
2040 On 01-Feb-2024			Bond Future	4	28	2,133.08
2044 On 01-Feb-2024			Bond Future	6	30	2,168.59
R035 On 02-Nov-2023			Bond Future	3	521	43,650.40
R186 On 02-Nov-2023			Bond Future	6	20,608	2,232,987.30
R213 On 02-Nov-2023			Bond Future	5	546	45,012.66
R214 On 02-Nov-2023			Bond Future	1	376	22,526.01
Grand Total for Daily Turnover Summary:				**55**	**30,513**	**3,086,907.51**