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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 26/09/2023 **TO DATE: 26/09/2023**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000''s)
2030 On 02-Nov-2023			Bond Future	5	2,570	230,520.90
2037 On 02-Nov-2023			Bond Future	7	102	7,676.86
2040 On 02-Nov-2023			Bond Future	2	22	1,668.14
2040 On 01-Feb-2024			Bond Future	2	28	2,042.68
R035 On 02-Nov-2023			Bond Future	7	120	9,630.78
R186 On 02-Nov-2023			Bond Future	6	8,460	905,026.98
R209 On 02-Nov-2023			Bond Future	2	384	23,663.07
R213 On 02-Nov-2023			Bond Future	2	60	4,803.43
R248 On 02-Nov-2023			Bond Future	7	38	2,686.14
Grand Total for Daily Turnover Summary:				**40**	**11,784**	**1,187,718.97**