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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 14/11/2023 **TO DATE: 14/11/2023**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2032 On 01-Feb-2024			Bond Future	2	1,298	111,958.85
2032 On 07-Nov-2024			Bond Future	5	109	9,170.00
2040 On 01-Feb-2024			Bond Future	2	3,900	296,334.09
2044 On 01-Feb-2024			Bond Future	2	2,700	195,342.57
R035 On 01-Feb-2024			Bond Future	3	6,043	512,893.82
R186 On 01-Feb-2024			Bond Future	3	5,598	586,666.20
R186 On 07-Nov-2024			Bond Future	92	14,285	1,530,544.42
R213 On 07-Nov-2024			Bond Future	87	18,159	1,500,402.50
R214 On 01-Feb-2024			Bond Future	2	148	9,164.86
R248 On 01-Feb-2024			Bond Future	1	40	2,991.53
Grand Total for Daily Turnover Summary:				**199**	**52,280**	**4,755,468.85**