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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 17/11/2023 **TO DATE: 17/11/2023**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2029 On 01-Feb-2024			Bond Future	5	154	19,621.14
2030 On 01-Feb-2024			Bond Future	8	804	72,852.51
2037 On 01-Feb-2024			Bond Future	8	4,547	351,842.27
2038 On 01-Feb-2024			Bond Future	2	68	8,971.68
2040 On 01-Feb-2024			Bond Future	3	37	2,844.07
2044 On 01-Feb-2024			Bond Future	23	3,500	257,524.57
R186 On 01-Feb-2024			Bond Future	7	844	89,062.19
R209 On 01-Feb-2024			Bond Future	5	24	1,572.94
R213 On 01-Feb-2024			Bond Future	7	76	6,441.69
R213 On 07-Nov-2024			Bond Future	2	274	23,030.74
R214 On 01-Feb-2024			Bond Future	15	4,004	251,429.59
R248 On 01-Feb-2024			Bond Future	6	14	1,075.42
Grand Total for Daily Turnover Summary:				**91**	**14,346**	**1,086,268.79**