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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 21/11/2023 **TO DATE: 21/11/2023**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2025 On 07-Nov-2024			Bond Future	2	150	27,722.28
2029 On 07-Nov-2024			Bond Future	2	132	17,593.53
2030 On 01-Feb-2024			Bond Future	7	3,476	317,559.39
2030 On 07-Nov-2024			Bond Future	4	584	54,588.60
2032 On 01-Feb-2024			Bond Future	12	5,956	530,864.08
2032 On 01-Feb-2024	12.00	Put	Bond Future	8	34,000	368,347.84
2032 On 02-May-2024			Bond Future	5	3,832	333,563.49
2037 On 07-Nov-2024			Bond Future	2	138	10,914.65
2040 On 01-Feb-2024			Bond Future	14	4,355	340,304.91
2040 On 07-Nov-2024			Bond Future	2	480	37,935.44
2044 On 01-Feb-2024			Bond Future	3	30	2,234.90
R035 On 01-Feb-2024			Bond Future	3	434	37,655.18
R186 On 01-Feb-2024			Bond Future	17	38,312	4,053,937.74
R186 On 07-Nov-2024			Bond Future	6	1,022	109,808.77
R202 On 07-Nov-2024			Bond Future	2	12	3,262.96
R209 On 01-Feb-2024			Bond Future	5	5,122	345,341.63
R210 On 07-Nov-2024			Bond Future	2	120	28,840.41
R214 On 01-Feb-2024			Bond Future	2	690	43,792.13
Grand Total for Daily Turnover Summary:				**98**	**98,845**	**6,664,267.94**