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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 29/11/2023 **TO DATE: 29/11/2023**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 01-Feb-2024			Bond Future	4	97	8,860.26
2032 On 01-Feb-2024			Bond Future	2	4	356.85
2032 On 02-May-2024			Bond Future	14	3,732	323,993.02
2032 On 07-Nov-2024			Bond Future	2	2	173.69
2037 On 01-Feb-2024			Bond Future	17	4,032	313,403.16
2037 On 07-Nov-2024			Bond Future	2	300	23,776.76
2040 On 01-Feb-2024			Bond Future	24	5,362	417,911.25
2040 On 07-Nov-2024			Bond Future	6	1,500	118,478.36
2044 On 01-Feb-2024			Bond Future	20	5,412	403,415.07
R035 On 01-Feb-2024			Bond Future	2	99	8,589.56
R186 On 01-Feb-2024			Bond Future	2	86	9,088.46
R186 On 07-Nov-2024			Bond Future	4	7,436	799,800.17
R213 On 01-Feb-2024			Bond Future	1	20	1,701.67
R214 On 01-Feb-2024			Bond Future	2	79	4,967.88
R248 On 01-Feb-2024			Bond Future	2	156	12,024.95
R248 On 02-May-2024			Bond Future	2	758	56,675.49
Grand Total for Daily Turnover Summary:				**106**	**29,075**	**2,503,216.58**