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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 30/11/2023 **TO DATE: 30/11/2023**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 01-Feb-2024			Bond Future	2	7,812	713,872.51
2032 On 01-Feb-2024			Bond Future	4	2,594	230,374.50
2032 On 01-Feb-2024	10.90	Call	Bond Future	3	56	608.84
2032 On 01-Feb-2024	11.33	Put	Bond Future	3	112	1,217.67
2032 On 07-Nov-2024			Bond Future	2	30	2,589.63
2037 On 01-Feb-2024			Bond Future	3	10	775.49
2037 On 07-Nov-2024			Bond Future	4	239	18,757.38
2040 On 07-Nov-2024			Bond Future	3	175	13,736.10
R035 On 01-Feb-2024			Bond Future	2	516	44,868.77
R035 On 07-Nov-2024			Bond Future	2	408	34,148.08
R186 On 01-Feb-2024			Bond Future	3	144	15,209.65
R186 On 07-Nov-2024			Bond Future	7	3,650	391,755.75
R209 On 01-Feb-2024			Bond Future	6	46	3,090.21
R209 On 07-Nov-2024			Bond Future	3	242	15,810.19
R213 On 01-Feb-2024			Bond Future	3	30	2,567.32
R213 On 07-Nov-2024			Bond Future	3	435	36,643.09
R214 On 01-Feb-2024			Bond Future	5	16	1,005.77
Grand Total for Daily Turnover Summary:				**58**	**16,515**	**1,527,030.94**