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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 13/12/2023 **TO DATE: 13/12/2023**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 01-Feb-2024			Bond Future	3	742	67,403.64
2032 On 01-Feb-2024			Bond Future	8	1,000	88,771.83
2037 On 01-Feb-2024			Bond Future	1	71	5,434.36
2040 On 07-Nov-2024			Bond Future	1	4	307.66
2044 On 01-Feb-2024			Bond Future	2	10	724.08
R035 On 01-Feb-2024			Bond Future	8	440	38,070.79
R035 On 07-Nov-2024			Bond Future	1	4	332.70
R210 On 01-Feb-2024			Bond Future	3	352	82,473.67
R213 On 01-Feb-2024			Bond Future	8	560	47,883.67
R213 On 07-Nov-2024			Bond Future	1	2	168.05
R248 On 01-Feb-2024			Bond Future	1	63	4,762.28
R248 On 02-May-2024			Bond Future	2	60	4,363.56
Grand Total for Daily Turnover Summary:				**39**	**3,308**	**340,696.28**