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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 28/11/2023 **TO DATE: 28/11/2023**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2032 On 01-Feb-2024			Bond Future	8	468	41,398.44
2037 On 01-Feb-2024			Bond Future	22	7,564	579,535.06
2040 On 01-Feb-2024			Bond Future	24	3,098	239,625.39
2040 On 01-Feb-2024	12.30	Call	Bond Future	8	2,000	24,561.92
2040 On 01-Feb-2024	12.90	Call	Bond Future	8	2,000	24,561.92
2040 On 01-Feb-2024	13.90	Put	Bond Future	8	2,000	24,561.92
2040 On 07-Nov-2024			Bond Future	2	500	39,212.54
R035 On 01-Feb-2024			Bond Future	10	1,108	95,954.73
R186 On 01-Feb-2024			Bond Future	8	3,471	366,208.68
R186 On 07-Nov-2024			Bond Future	4	16,238	1,742,737.13
R209 On 01-Feb-2024			Bond Future	12	1,383	92,669.43
Grand Total for Daily Turnover Summary:				**114**	**39,830**	**3,271,027.17**