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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 18/12/2023 **TO DATE: 18/12/2023**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2025 On 01-Feb-2024			Bond Future	8	500	88,125.83
2030 On 01-Feb-2024			Bond Future	14	3,200	295,805.41
2030 On 02-May-2024			Bond Future	1	11	1,039.66
2032 On 01-Feb-2024			Bond Future	17	7,853	712,473.20
2032 On 01-Feb-2024	10.85	Put	Bond Future	9	34,000	356,586.90
2032 On 01-Feb-2024	11.35	Put	Bond Future	9	17,000	178,293.45
2032 On 01-Feb-2024	11.55	Put	Bond Future	9	17,000	178,293.45
2037 On 01-Feb-2024			Bond Future	2	700	54,716.84
2040 On 01-Feb-2024			Bond Future	2	700	54,688.45
2044 On 01-Feb-2024			Bond Future	20	7,624	558,057.66
2044 On 02-May-2024			Bond Future	1	7	531.80
R035 On 01-Feb-2024			Bond Future	4	374	32,979.18
R035 On 02-May-2024			Bond Future	20	6,510	553,680.30
R186 On 01-Feb-2024			Bond Future	2	106	11,259.07
R248 On 01-Feb-2024			Bond Future	4	25	1,928.49
Grand Total for Daily Turnover Summary:				**122**	**95,610**	**3,078,459.69**