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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 19/01/2024 **TO DATE: 19/01/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 02-May-2024			Bond Future	3	436	41,101.10
2032 On 01-Feb-2024			Bond Future	2	140	12,612.85
2032 On 02-May-2024			Bond Future	2	140	12,311.63
2037 On 01-Feb-2024			Bond Future	1	4,766	371,533.77
2037 On 02-May-2024			Bond Future	1	4,766	379,741.68
2040 On 01-Feb-2024			Bond Future	2	5,000	389,164.65
2040 On 02-May-2024			Bond Future	2	5,000	397,656.25
R035 On 01-Feb-2024			Bond Future	2	1,000	88,040.28
R035 On 02-May-2024			Bond Future	2	1,000	85,426.22
R186 On 01-Feb-2024			Bond Future	2	12,120	1,281,243.74
R186 On 02-May-2024			Bond Future	2	12,120	1,308,836.13
R209 On 01-Feb-2024			Bond Future	6	4,488	303,925.25
R209 On 02-May-2024			Bond Future	8	4,756	314,186.26
R248 On 01-Feb-2024			Bond Future	2	16,300	1,255,664.96
R248 On 02-May-2024			Bond Future	2	16,300	1,210,571.33
Grand Total for Daily Turnover Summary:				**39**	**88,332**	**7,452,016.10**