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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 15/03/2024 **TO DATE: 15/03/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000''s)
2030 On 02-May-2024			Bond Future	4	263	24,228.13
2032 On 02-May-2024			Bond Future	4	1,535	131,512.84
2037 On 02-May-2024			Bond Future	1	46	3,574.61
2040 On 02-May-2024			Bond Future	20	10,049	773,955.11
2040 On 01-Aug-2024	12.28	Call	Bond Future	8	1,360	17,650.12
2040 On 01-Aug-2024	12.88	Put	Bond Future	8	1,360	17,650.12
2040 On 01-Aug-2024	13.48	Put	Bond Future	8	1,360	17,650.12
2050 On 02-May-2024			Bond Future	1	490	55,794.96
R035 On 02-May-2024			Bond Future	4	1,543	127,667.72
R186 On 02-May-2024			Bond Future	3	238	25,506.13
R209 On 02-May-2024			Bond Future	3	3,535	226,527.64
R213 On 02-May-2024			Bond Future	1	18	1,502.92
R214 On 02-May-2024	12.12	Call	Bond Future	2	4,000	50,530.40
R214 On 02-May-2024	12.87	Put	Bond Future	2	4,000	50,530.40
R214 On 02-May-2024	13.52	Put	Bond Future	2	4,000	50,530.40
R248 On 02-May-2024			Bond Future	1	13	934.45
Grand Total for Daily Turnover Summary:				**72**	**33,810**	**1,575,746.09**