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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 10/05/2024 **TO DATE: 10/05/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 01-Aug-2024			Bond Future	13	4,430	396,401.61
2032 On 01-Aug-2024			Bond Future	3	282	24,436.79
2038 On 01-Aug-2024			Bond Future	3	1,206	157,863.59
2040 On 01-Aug-2024			Bond Future	2	6,000	446,475.78
2044 On 01-Aug-2024			Bond Future	5	3,860	272,251.04
R035 On 01-Aug-2024			Bond Future	1	218	18,341.02
R035 On 07-Nov-2024			Bond Future	26	10,020	817,241.02
R035 On 08-May-2025	11.46	Call	Bond Future	1	400	5,081.75
R035 On 08-May-2025	12.70	Put	Bond Future	1	400	5,081.75
R035 On 08-May-2025	13.35	Put	Bond Future	1	400	5,081.75
R186 On 01-Aug-2024			Bond Future	7	6,836	709,878.88
R209 On 01-Aug-2024			Bond Future	12	3,070	199,677.80
R213 On 07-Nov-2024			Bond Future	23	10,000	825,741.70
R214 On 01-Aug-2024			Bond Future	13	2,792	169,338.16
Grand Total for Daily Turnover Summary:				**111**	**49,914**	**4,052,892.65**