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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 13/05/2024 **TO DATE: 13/05/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000''s)
2030 On 01-Aug-2024			Bond Future	2	360	32,197.23
2037 On 01-Aug-2024			Bond Future	3	10,500	782,983.11
2040 On 01-Aug-2024			Bond Future	3	7,862	585,962.80
2044 On 01-Aug-2024			Bond Future	8	45	3,191.24
IGOV On 01-Aug-2024			Index Future	3	3	10,589.02
R035 On 07-Nov-2024			Bond Future	48	28,000	2,285,252.76
R035 On 08-May-2025	11.46	Call	Bond Future	4	800	10,163.50
R035 On 08-May-2025	12.70	Put	Bond Future	4	800	10,163.50
R035 On 08-May-2025	13.35	Put	Bond Future	4	800	10,163.50
R213 On 07-Nov-2024			Bond Future	48	28,280	2,338,173.01
Grand Total for Daily Turnover Summary:				**127**	**77,450**	**6,068,839.68**