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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 03/05/2024 **TO DATE: 03/05/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 01-Aug-2024			Bond Future	23	17,304	1,540,494.53
2030 On 07-Aug-2025	10.48	Call	Bond Future	9	3,162	35,408.83
2030 On 07-Aug-2025	12.12	Put	Bond Future	9	3,162	35,408.83
2033 On 01-Aug-2024			Bond Future	2	92	11,302.11
2038 On 01-Aug-2024			Bond Future	2	84	11,050.96
2044 On 01-Aug-2024	13.00	Put	Bond Future	24	15,000	193,765.80
2044 On 01-Aug-2024	13.25	Put	Bond Future	24	45,000	581,297.40
2046 On 01-Aug-2024			Bond Future	2	98	11,220.61
2050 On 01-Aug-2024			Bond Future	2	98	11,125.94
R035 On 01-Aug-2024			Bond Future	11	9,354	788,367.73
R186 On 01-Aug-2024			Bond Future	4	17,358	1,799,077.37
R186 On 07-Nov-2024			Bond Future	2	70	7,425.93
R186 On 07-Aug-2025	9.22	Call	Bond Future	9	5,949	57,677.22
R186 On 07-Aug-2025	10.25	Put	Bond Future	9	5,949	57,677.22
R202 On 01-Aug-2024			Bond Future	2	44	11,352.04
R214 On 01-Aug-2024			Bond Future	17	11,012	669,070.30
R248 On 01-Aug-2024			Bond Future	2	5,400	398,128.88
Grand Total for Daily Turnover Summary:				**153**	**139,136**	**6,219,851.71**