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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 02/05/2024 **TO DATE: 02/05/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 01-Aug-2024			Bond Future	9	3,402	302,861.55
2030 On 07-Nov-2024			Bond Future	2	122	11,116.42
2032 On 01-Aug-2024			Bond Future	6	3,384	291,919.20
2040 On 07-Nov-2024			Bond Future	2	3,274	249,919.35
R035 On 01-Aug-2024			Bond Future	5	304	25,607.97
R035 On 01-Aug-2024	12.45	Put	Bond Future	3	15,300	187,478.55
R186 On 07-Nov-2024			Bond Future	4	324	34,350.29
R210 On 01-Aug-2024			Bond Future	2	50	11,960.35
R213 On 07-Nov-2024			Bond Future	3	1,978	162,240.39
R214 On 01-Aug-2024			Bond Future	7	2,220	134,908.28
R248 On 07-Nov-2024			Bond Future	2	886	62,939.79
Grand Total for Daily Turnover Summary:				**45**	**31,244**	**1,475,302.15**