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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 20/05/2024 **TO DATE: 20/05/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 01-Aug-2024			Bond Future	11	10,323	931,629.69
2032 On 01-Aug-2024			Bond Future	3	10,500	920,346.53
2032 On 07-Nov-2024			Bond Future	2	66	5,649.42
2040 On 01-Aug-2024			Bond Future	7	9,272	700,926.67
2044 On 01-Aug-2024			Bond Future	5	2,005	143,885.53
GOVI On 01-Aug-2024			GOVI	2	2	19,150.08
R035 On 01-Aug-2024			Bond Future	2	500	42,703.89
R035 On 01-Aug-2024	12.20	Call	Bond Future	4	1,600	19,254.22
R035 On 01-Aug-2024	13.23	Call	Bond Future	3	1,200	14,440.67
R035 On 07-Nov-2024	12.20	Call	Bond Future	1	400	4,867.77
R035 On 07-Nov-2024	13.23	Put	Bond Future	1	400	4,867.77
R186 On 01-Aug-2024			Bond Future	3	108	11,263.41
R209 On 01-Aug-2024			Bond Future	12	7,732	511,098.50
Grand Total for Daily Turnover Summary:				**56**	**44,108**	**3,330,084.14**