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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 21/06/2024 **TO DATE: 21/06/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 01-Aug-2024			Bond Future	8	200	18,622.06
2032 On 01-Aug-2024			Bond Future	11	7,134	647,192.87
2032 On 01-Aug-2024	10.95	Put	Bond Future	9	22,000	233,489.96
2032 On 07-Nov-2024			Bond Future	2	76	6,770.43
2037 On 01-Aug-2024			Bond Future	7	3,724	296,706.69
2037 On 07-Nov-2024			Bond Future	69	5,130	415,582.89
2040 On 01-Aug-2024			Bond Future	1	9,399	747,495.33
2040 On 07-Nov-2024			Bond Future	69	17,596	1,431,099.36
2044 On 01-Aug-2024			Bond Future	33	11,722	890,097.63
R035 On 01-Aug-2024			Bond Future	12	6,071	539,961.56
R035 On 01-Aug-2024	11.65	Put	Bond Future	9	19,000	215,219.08
R035 On 07-Nov-2024			Bond Future	7	17,700	1,539,798.29
R186 On 07-Nov-2024			Bond Future	72	13,605	1,467,494.84
Grand Total for Daily Turnover Summary:				**309**	**133,357**	**8,449,530.97**