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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 15/08/2024 **TO DATE: 15/08/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2032 On 07-Nov-2024			Bond Future	2	90	8,281.92
2040 On 07-Nov-2024			Bond Future	3	88	7,580.29
2044 On 07-Nov-2024			Bond Future	3	292	24,033.56
2050 On 06-Feb-2025			Bond Future	2	582	71,336.55
GOVI On 07-Nov-2024			GOVI	4	43	452,419.50
R035 On 07-Nov-2024			Bond Future	10	8,984	815,209.32
R035 On 07-Nov-2024	11.10	Put	Bond Future	9	22,000	234,438.82
R213 On 07-Nov-2024			Bond Future	1	2,221	198,375.03
R248 On 07-Nov-2024			Bond Future	2	400	32,530.97
Grand Total for Daily Turnover Summary:				**36**	**34,700**	**1,844,205.97**