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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 21/08/2024 **TO DATE: 21/08/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 07-Nov-2024			Bond Future	8	8,930	868,088.26
2032 On 07-Nov-2024			Bond Future	1	1,069	98,335.13
2037 On 07-Nov-2024			Bond Future	3	1,209	102,937.58
2037 On 07-Aug-2025	10.55	Call	Bond Future	8	7,023	80,521.22
2037 On 07-Aug-2025	11.42	Put	Bond Future	8	7,023	80,521.22
2037 On 07-Aug-2025	12.17	Put	Bond Future	8	7,023	80,521.22
2038 On 07-Nov-2024			Bond Future	2	52	7,212.80
2040 On 07-Nov-2024			Bond Future	1	1,000	85,627.13
2044 On 07-Nov-2024			Bond Future	5	75	6,101.13
2046 On 07-Nov-2024			Bond Future	2	60	7,163.73
2050 On 07-Nov-2024			Bond Future	2	60	7,261.64
R186 On 07-Nov-2024			Bond Future	3	1,706	184,938.97
R202 On 07-Nov-2024			Bond Future	2	26	7,009.87
R209 On 07-Nov-2024			Bond Future	3	1,217	86,241.89
R214 On 07-Nov-2024			Bond Future	1	219	14,438.35
Grand Total for Daily Turnover Summary:				**57**	**36,692**	**1,716,920.14**