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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 09/09/2024 **TO DATE: 09/09/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000''s)
2025 On 07-Nov-2024			Bond Future	2	20	3,707.43
2029 On 07-Nov-2024			Bond Future	9	318	42,791.61
2030 On 07-Nov-2024			Bond Future	1	23	2,258.23
2046 On 07-Nov-2024			Bond Future	2	1,616	196,904.66
GOVI On 07-Nov-2024			GOVI	3	8	85,362.80
R035 On 06-Feb-2025	10.26	Call	Bond Future	2	200	2,125.36
R035 On 06-Feb-2025	10.65	Put	Bond Future	2	200	2,125.36
R035 On 06-Feb-2025	11.30	Put	Bond Future	2	200	2,125.36
R186 On 07-Nov-2024			Bond Future	2	125	13,625.30
R248 On 07-Nov-2024			Bond Future	1	70	5,796.08
Grand Total for Daily Turnover Summary:				**26**	**2,780**	**356,822.18**