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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 11/09/2024 **TO DATE: 11/09/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 07-Nov-2024			Bond Future	4	2,762	271,004.20
2032 On 07-Nov-2024			Bond Future	2	1,332	124,048.06
2033 On 07-Nov-2024			Bond Future	2	6	770.53
2040 On 07-Nov-2024			Bond Future	1	182	15,910.70
2044 On 07-Nov-2024			Bond Future	14	2,103	176,500.04
R035 On 07-Nov-2024			Bond Future	5	1,265	115,976.21
R186 On 07-Nov-2024			Bond Future	3	1,106	120,484.99
R209 On 07-Nov-2024			Bond Future	1	901	65,435.31
R209 On 07-Nov-2024	10.55	Call	Bond Future	1	100	1,055.80
R209 On 07-Nov-2024	11.00	Put	Bond Future	1	100	1,055.80
Grand Total for Daily Turnover Summary:				**34**	**9,857**	**892,241.63**