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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 27/09/2024 **TO DATE: 27/09/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2025 On 07-Nov-2024			Bond Future	1	18	3,328.19
2030 On 07-Nov-2024			Bond Future	4	46	4,546.47
2032 On 07-Nov-2024			Bond Future	3	2,164	205,233.15
2037 On 07-Nov-2024			Bond Future	6	3,630	324,574.96
2040 On 07-Nov-2024			Bond Future	4	3,860	347,901.96
2044 On 07-Nov-2024			Bond Future	2	80	6,884.00
GOVI On 07-Nov-2024			GOVI	1	5	54,578.65
IGOV On 07-Nov-2024			Index Future	1	4	14,876.52
R035 On 07-Nov-2024			Bond Future	11	611	57,631.44
R035 On 08-May-2025	11.46	Call	Bond Future	1	10	110.00
R035 On 08-May-2025	12.70	Put	Bond Future	1	11	110.00
R035 On 08-May-2025	13.35	Put	Bond Future	1	12	120.00
R186 On 07-Nov-2024			Bond Future	4	59	6,434.29
R202 On 07-Nov-2024			Bond Future	2	9	2,441.79
R209 On 07-Nov-2024			Bond Future	2	476	35,572.99
R210 On 07-Nov-2024			Bond Future	13	1,432	346,540.66
R213 On 07-Nov-2024			Bond Future	3	275	25,085.11
R248 On 07-Nov-2024			Bond Future	5	186	15,925.04
Grand Total for Daily Turnover Summary:				**65**	**12,888**	**1,451,895.22**