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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 06/02/2024 **TO DATE: 06/02/2024**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
2030 On 02-May-2024			Bond Future	2	1,146	107,672.01
2032 On 02-May-2024			Bond Future	9	15,300	1,340,802.34
2032 On 02-May-2024	10.30	Call	Bond Future	9	17,000	183,094.76
2032 On 02-May-2024	11.28	Put	Bond Future	9	34,000	366,189.52
2044 On 02-May-2024	12.50	Put	Bond Future	24	12,480	156,608.52
2044 On 02-May-2024	12.75	Put	Bond Future	24	29,790	373,827.56
2044 On 02-May-2024	13.00	Put	Bond Future	24	29,790	373,827.56
R186 On 02-May-2024			Bond Future	1	11	1,187.06
Grand Total for Daily Turnover Summary:				**102**	**139,517**	**2,903,209.33**