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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 26/04/2024

TO DATE: 26/04/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	5	586	52,757.04
2030 On 01-Aug-2024			Bond Future	11	2,154	190,493.84
2032 On 02-May-2024			Bond Future	8	2,454	203,574.09
2032 On 01-Aug-2024			Bond Future	17	5,374	457,888.45
2037 On 02-May-2024			Bond Future	4	308	23,259.75
2037 On 01-Aug-2024			Bond Future	16	11,254	819,858.80
2037 On 08-May-2025			Bond Future	5	3,300	245,060.38
2037 On 08-May-2025	12.55	Call	Bond Future	5	30,000	398,947.50
2037 On 08-May-2025	13.30	Call	Bond Future	5	15,000	199,473.75
2038 On 02-May-2024			Bond Future	2	146	19,117.24
2038 On 01-Aug-2024			Bond Future	2	146	19,213.66
2040 On 02-May-2024			Bond Future	2	76	5,768.20
2040 On 01-Aug-2024			Bond Future	2	76	5,552.32
2040 On 08-May-2025			Bond Future	5	3,300	244,468.42
2040 On 08-May-2025	12.75	Call	Bond Future	5	30,000	404,745.00
2040 On 08-May-2025	13.50	Call	Bond Future	5	15,000	202,372.50
2044 On 02-May-2024			Bond Future	3	92	6,616.73
2044 On 01-Aug-2024			Bond Future	3	92	6,358.92
ALBI On 02-May-2024			Index Future	2	82	756,829.66

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
ALBI On 01-Aug-2024			Index Future	2	82	773,437.94
GOVI On 02-May-2024			GOVI	6	60	546,336.30
GOVI On 01-Aug-2024			GOVI	6	60	558,380.10
R035 On 02-May-2024			Bond Future	5	726	58,624.45
R035 On 01-Aug-2024			Bond Future	5	726	59,910.82
R053 On 02-May-2024			Bond Future	2	200	18,207.07
R186 On 02-May-2024			Bond Future	2	78	8,274.58
R186 On 01-Aug-2024			Bond Future	4	138	14,230.28
R209 On 02-May-2024			Bond Future	2	64	3,988.02
R209 On 01-Aug-2024			Bond Future	8	2,884	186,157.59
R210 On 01-Aug-2024			Bond Future	8	1,026	244,979.05
R213 On 02-May-2024			Bond Future	3	106	8,559.80
R213 On 01-Aug-2024			Bond Future	3	106	8,747.52
R214 On 02-May-2024			Bond Future	4	332	19,256.32
R214 On 01-Aug-2024			Bond Future	2	32	1,901.38
R248 On 02-May-2024			Bond Future	6	676	47,716.81
R248 On 01-Aug-2024			Bond Future	4	176	12,727.95
Grand Total for Daily Turnover Summary:				179	126,912	6,833,792.21