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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 30/04/2024

TO DATE: 30/04/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	3	2,400	218,532.61
2030 On 02-May-2024	10.62	Call	Bond Future	12	961	10,235.80
2030 On 02-May-2024	11.12	Call	Bond Future	12	961	10,235.81
2030 On 01-Aug-2024			Bond Future	9	4,156	369,707.19
2032 On 02-May-2024			Bond Future	1	850	71,675.31
2032 On 01-Aug-2024			Bond Future	7	9,220	792,399.38
2037 On 02-May-2024			Bond Future	11	1,110	85,750.91
2037 On 01-Aug-2024			Bond Future	16	1,150	85,882.82
2040 On 02-May-2024			Bond Future	3	420	32,592.16
2040 On 01-Aug-2024			Bond Future	1	400	29,918.40
2044 On 02-May-2024			Bond Future	6	524	38,569.41
2044 On 01-Aug-2024			Bond Future	9	3,490	246,777.66
ALBI On 02-May-2024			Index Future	1	15	141,082.95
ALBI On 01-Aug-2024			Index Future	1	15	144,178.20
R035 On 02-May-2024			Bond Future	5	2,500	203,842.13
R035 On 01-Aug-2024			Bond Future	6	2,130	177,286.81
R035 On 01-Aug-2024	12.50	Put	Bond Future	4	8,220	101,250.67
R186 On 02-May-2024			Bond Future	1	700	74,589.45
R186 On 01-Aug-2024			Bond Future	4	765	79,220.17

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R209 On 02-May-2024			Bond Future	1	100	6,380.35
R209 On 01-Aug-2024			Bond Future	4	7,658	497,465.98
R213 On 02-May-2024			Bond Future	1	850	69,642.06
R213 On 01-Aug-2024			Bond Future	1	850	71,161.35
R214 On 02-May-2024			Bond Future	1	100	5,961.85
R214 On 01-Aug-2024			Bond Future	1	100	6,091.90
R248 On 02-May-2024			Bond Future	3	154	11,163.98
R248 On 01-Aug-2024			Bond Future	2	1,339	98,815.29
Grand Total for Daily Turnover Summary:				126	51,138	3,680,410.59