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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 18/06/2024

TO DATE: 18/06/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Aug-2024			Bond Future	18	2,500	454,949.00
2025 On 07-Nov-2024			Bond Future	2	148	27,559.34
2032 On 01-Aug-2024			Bond Future	4	246	22,190.82
2037 On 01-Aug-2024			Bond Future	2	600	47,208.98
2037 On 07-Nov-2024			Bond Future	2	500	39,566.89
2040 On 01-Aug-2024			Bond Future	7	679	53,308.90
2040 On 07-Nov-2024			Bond Future	2	500	39,558.03
2044 On 01-Aug-2024			Bond Future	6	396	29,527.57
2044 On 06-Feb-2025	12.00	Call	Bond Future	11	1,347	16,876.43
2044 On 06-Feb-2025	12.50	Call	Bond Future	11	1,347	16,876.43
2044 On 06-Feb-2025	13.75	Put	Bond Future	11	1,347	16,876.43
2046 On 07-Nov-2024			Bond Future	2	120	14,021.64
2050 On 07-Nov-2024			Bond Future	2	120	14,192.55
GOVI On 01-Aug-2024			GOVI	2	9	87,414.28
R035 On 01-Aug-2024			Bond Future	16	4,316	381,348.48
R035 On 01-Aug-2024	12.45	Put	Bond Future	3	15,300	175,501.71
R035 On 01-Aug-2024	12.50	Put	Bond Future	4	8,220	94,037.46
R186 On 01-Aug-2024			Bond Future	8	200	20,971.95
R214 On 01-Aug-2024			Bond Future	7	4,000	254,030.68

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R214 On 06-Feb-2025	11.75	Call	Bond Future	11	1,662	20,367.81
R214 On 06-Feb-2025	12.25	Call	Bond Future	11	1,662	20,367.81
R214 On 06-Feb-2025	13.63	Put	Bond Future	11	1,662	20,367.81
R248 On 01-Aug-2024			Bond Future	18	3,451	267,498.62
Grand Total for Daily Turnover Summary:				171	50,332	2,134,619.61