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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 25/07/2024

TO DATE: 25/07/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Aug-2024			Bond Future	4	13,110	2,379,614.85
2025 On 07-Nov-2024			Bond Future	4	13,110	2,433,264.20
2029 On 01-Aug-2024			Bond Future	4	3,330	435,859.17
2029 On 07-Nov-2024			Bond Future	4	3,330	441,029.01
2030 On 01-Aug-2024			Bond Future	6	1,338	125,692.35
2030 On 07-Nov-2024			Bond Future	10	2,140	205,607.36
2032 On 01-Aug-2024			Bond Future	5	348	32,140.40
2032 On 07-Nov-2024			Bond Future	3	300	27,089.69
2032 On 07-Nov-2024	10.60	Put	Bond Future	1	200	2,060.56
2033 On 01-Aug-2024			Bond Future	5	3,010	374,101.61
2033 On 07-Nov-2024			Bond Future	5	3,010	378,010.71
2038 On 01-Aug-2024			Bond Future	5	2,580	348,806.35
2038 On 07-Nov-2024			Bond Future	5	2,580	356,923.81
2040 On 01-Aug-2024			Bond Future	5	350	28,687.48
2040 On 07-Nov-2024			Bond Future	3	150	12,563.08
2044 On 01-Aug-2024			Bond Future	5	1,312	102,721.94
2044 On 07-Nov-2024			Bond Future	17	1,976	158,430.25
ALBI On 07-Nov-2024			Index Future	2	4	42,050.40
R035 On 01-Aug-2024			Bond Future	6	1,042	94,761.36

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R035 On 07-Nov-2024			Bond Future	6	1,042	92,274.55
R186 On 07-Nov-2024			Bond Future	8	6,679	723,090.61
R202 On 01-Aug-2024			Bond Future	4	309	80,870.77
R202 On 07-Nov-2024			Bond Future	4	309	82,762.66
R209 On 07-Nov-2024			Bond Future	1	80	5,578.13
R210 On 01-Aug-2024			Bond Future	3	330	78,390.76
R210 On 07-Nov-2024			Bond Future	3	330	79,059.17
R213 On 07-Nov-2024			Bond Future	3	348	30,498.79
R214 On 07-Nov-2024			Bond Future	3	738	48,017.32
R248 On 07-Nov-2024			Bond Future	1	2,203	174,356.63
Grand Total for Daily Turnover Summary:				135	65,588	9,374,313.94