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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 03/10/2024

TO DATE: 03/10/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 07-Nov-2024			Bond Future	8	8,864	864,594.12
2032 On 07-Nov-2024			Bond Future	3	12,800	1,189,561.22
2037 On 07-Nov-2024			Bond Future	14	4,916	427,158.86
2037 On 07-Aug-2025	10.34	Call	Bond Future	9	7,623	84,331.72
2037 On 07-Aug-2025	10.55	Call	Bond Future	8	7,023	77,518.82
2037 On 07-Aug-2025	10.64	Call	Bond Future	3	600	6,622.71
2037 On 07-Aug-2025	11.07	Put	Bond Future	9	7,623	84,331.72
2037 On 07-Aug-2025	11.42	Put	Bond Future	11	7,623	84,141.53
2037 On 07-Aug-2025	11.82	Put	Bond Future	9	7,623	84,331.72
2037 On 07-Aug-2025	12.17	Put	Bond Future	9	7,623	84,141.53
2038 On 07-Nov-2024			Bond Future	3	130	18,228.36
2040 On 07-Nov-2024			Bond Future	10	6,376	558,100.01
2044 On 07-Nov-2024			Bond Future	4	774	64,691.25
2046 On 07-Nov-2024			Bond Future	2	160	19,410.28
2050 On 07-Nov-2024			Bond Future	2	200	24,643.89
ALBI On 07-Nov-2024			Index Future	5	85	921,350.36
R035 On 07-Nov-2024			Bond Future	5	3,155	289,944.71
R186 On 07-Nov-2024			Bond Future	5	2,364	256,795.94
R209 On 07-Nov-2024			Bond Future	17	4,258	308,391.55

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R213 On 07-Nov-2024			Bond Future	4	1,020	91,246.00
R214 On 07-Nov-2024			Bond Future	9	3,042	207,471.31
R248 On 07-Nov-2024			Bond Future	7	1,872	155,047.73
Grand Total for Daily Turnover Summary:				156	95,754	5,902,055.34