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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 23/04/2024

TO DATE: 23/04/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	1	46	4,167.74
2030 On 01-Aug-2024	10.21	Call	Bond Future	12	1,158	12,542.30
2030 On 01-Aug-2024	10.71	Call	Bond Future	12	1,158	12,542.30
2030 On 01-Aug-2024	11.31	Put	Bond Future	12	1,158	12,542.30
2030 On 07-Nov-2024			Bond Future	2	92	8,339.96
2030 On 07-Nov-2024	10.21	Call	Bond Future	12	1,158	12,665.75
2030 On 07-Nov-2024	10.71	Call	Bond Future	12	1,158	12,665.74
2030 On 07-Nov-2024	11.91	Put	Bond Future	12	1,158	12,665.75
2032 On 01-Aug-2024			Bond Future	10	326	27,817.86
2032 On 01-Aug-2024	11.11	Call	Bond Future	12	1,158	13,612.05
2032 On 01-Aug-2024	11.61	Call	Bond Future	12	1,158	13,612.06
2032 On 01-Aug-2024	12.31	Put	Bond Future	12	1,158	13,612.05
2032 On 07-Nov-2024	11.11	Call	Bond Future	12	1,158	13,770.73
2032 On 07-Nov-2024	11.61	Call	Bond Future	12	1,158	13,770.70
2032 On 07-Nov-2024	12.95	Put	Bond Future	12	1,158	13,770.73
2037 On 02-May-2024			Bond Future	8	500	37,859.54
2037 On 01-Aug-2024			Bond Future	2	58	4,266.53
2040 On 02-May-2024			Bond Future	2	500	37,949.55
2040 On 01-Aug-2024			Bond Future	3	2,000	146,955.88

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2044 On 02-May-2024			Bond Future	2	68	4,899.74
2044 On 01-Aug-2024			Bond Future	2	152	10,567.14
2044 On 07-Nov-2024			Bond Future	2	68	4,819.14
R035 On 01-Aug-2024			Bond Future	2	200	16,634.16
R202 On 01-Aug-2024			Bond Future	2	52	13,398.83
R209 On 01-Aug-2024			Bond Future	2	70	4,492.66
R213 On 02-May-2024			Bond Future	2	26,230	2,138,117.73
R213 On 01-Aug-2024			Bond Future	2	26,230	2,185,024.84
R248 On 01-Aug-2024			Bond Future	3	580	42,074.34
Grand Total for Daily Turnover Summary:				191	71,068	4,845,158.09