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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 16/01/2024

TO DATE: 16/01/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Feb-2024			Bond Future	9	2,100	370,895.70
2029 On 01-Feb-2024			Bond Future	7	420	54,340.00
2029 On 02-May-2024			Bond Future	7	420	54,954.46
2030 On 01-Feb-2024			Bond Future	12	715	66,018.31
2030 On 02-May-2024			Bond Future	14	3,756	354,284.57
2032 On 01-Feb-2024			Bond Future	19	8,748	789,866.69
2032 On 02-May-2024			Bond Future	17	8,714	767,772.24
2033 On 01-Feb-2024			Bond Future	3	46	5,636.32
2033 On 02-May-2024			Bond Future	3	46	5,692.34
2038 On 01-Feb-2024			Bond Future	2	960	126,121.30
2038 On 02-May-2024			Bond Future	2	960	128,882.89
2040 On 01-Feb-2024			Bond Future	6	1,214	94,371.86
2040 On 02-May-2024			Bond Future	6	1,214	96,438.24
2044 On 01-Feb-2024			Bond Future	6	3,888	286,490.79
2044 On 02-May-2024			Bond Future	3	14	1,055.94
2046 On 01-Feb-2024			Bond Future	2	274	31,649.39
2046 On 02-May-2024			Bond Future	2	274	31,752.56
2046 On 06-Feb-2025			Bond Future	4	548	63,298.77
R035 On 01-Feb-2024			Bond Future	7	390	34,323.10

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R035 On 02-May-2024			Bond Future	9	2,390	204,457.57
R186 On 01-Feb-2024			Bond Future	4	654	69,153.40
R186 On 02-May-2024			Bond Future	4	654	70,667.57
R209 On 01-Feb-2024			Bond Future	11	3,862	262,188.67
R209 On 02-May-2024			Bond Future	11	3,862	255,753.46
R213 On 01-Feb-2024			Bond Future	2	298	25,936.51
R213 On 02-May-2024			Bond Future	2	298	25,444.11
R214 On 01-Feb-2024			Bond Future	9	3,336	210,628.97
R214 On 02-May-2024			Bond Future	9	3,336	204,219.08
R214 On 02-May-2024	12.14	Call	Bond Future	2	1,000	12,163.53
R214 On 02-May-2024	12.87	Put	Bond Future	2	1,000	12,163.53
R214 On 02-May-2024	13.52	Put	Bond Future	2	1,000	12,163.53
R248 On 01-Feb-2024			Bond Future	5	28	2,154.84
R248 On 02-May-2024			Bond Future	5	28	2,077.28
Grand Total for Daily Turnover Summary:				208	56,447	4,733,017.52