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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 30/01/2024

TO DATE: 30/01/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 02-May-2024			Bond Future	2	94	16,876.76
2030 On 02-May-2024			Bond Future	2	1,106	104,141.65
2032 On 02-May-2024			Bond Future	2	1,452	127,417.98
2033 On 02-May-2024			Bond Future	2	212	26,110.77
2037 On 01-Feb-2024	12.09	Call	Bond Future	2	5,000	59,098.20
2037 On 01-Feb-2024	12.93	Put	Bond Future	2	5,000	59,098.20
2037 On 01-Feb-2024	13.93	Put	Bond Future	2	5,000	59,098.20
2037 On 02-May-2024			Bond Future	3	704	56,112.96
2040 On 02-May-2024			Bond Future	2	894	71,138.35
2044 On 02-May-2024			Bond Future	20	7,095	535,264.54
2046 On 02-May-2024			Bond Future	2	234	26,968.73
2050 On 01-Feb-2024			Bond Future	3	300	34,359.11
2050 On 02-May-2024			Bond Future	3	300	35,123.72
ALBI On 01-Feb-2024			Index Future	3	153	1,454,135.97
ALBI On 02-May-2024			Index Future	3	153	1,486,223.13
R186 On 02-May-2024			Bond Future	2	1,818	196,521.73
R209 On 02-May-2024			Bond Future	2	502	33,205.61
Grand Total for Daily Turnover Summary:				57	30,017	4,380,895.61