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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 04/03/2024

TO DATE: 04/03/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	5	1,164	108,344.24
2032 On 02-May-2024			Bond Future	3	212	18,337.36
2037 On 02-May-2024			Bond Future	3	178	14,021.76
2037 On 01-Aug-2024			Bond Future	6	22,620	1,732,715.30
2040 On 02-May-2024			Bond Future	5	104	8,181.08
2044 On 02-May-2024			Bond Future	1	13	968.74
GOVI On 02-May-2024			GOVI	2	2	18,868.12
R035 On 02-May-2024			Bond Future	5	729	61,615.95
R214 On 02-May-2024			Bond Future	7	442	26,651.00
R248 On 02-May-2024			Bond Future	3	82	6,007.22
Grand Total for Daily Turnover Summary:				40	25,546	1,995,710.76