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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 07/03/2024

TO DATE: 07/03/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	10	1,000	93,070.95
2032 On 02-May-2024			Bond Future	2	500	43,304.69
2032 On 07-Nov-2024			Bond Future	2	2	173.38
2037 On 01-Aug-2024			Bond Future	3	278	21,184.66
2040 On 02-May-2024			Bond Future	2	52	4,077.47
2044 On 02-May-2024			Bond Future	3	573	42,709.93
GOVI On 02-May-2024			GOVI	3	9	85,039.17
R035 On 02-May-2024			Bond Future	2	20	1,687.44
R209 On 02-May-2024			Bond Future	3	32	2,090.08
Grand Total for Daily Turnover Summary:				30	2,466	293,337.76