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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 24/04/2024

TO DATE: 24/04/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 02-May-2024			Bond Future	5	13,410	2,402,387.69
2025 On 01-Aug-2024			Bond Future	23	15,520	2,810,731.03
2029 On 02-May-2024			Bond Future	3	2,340	300,042.71
2029 On 01-Aug-2024			Bond Future	3	2,340	306,358.31
2030 On 02-May-2024			Bond Future	3	570	51,730.20
2030 On 01-Aug-2024			Bond Future	3	570	50,581.16
2032 On 02-May-2024			Bond Future	9	36,072	3,019,548.21
2032 On 01-Aug-2024			Bond Future	9	36,072	3,086,054.55
2033 On 02-May-2024			Bond Future	3	2,340	280,966.63
2033 On 01-Aug-2024			Bond Future	3	2,340	286,880.72
2037 On 02-May-2024			Bond Future	7	15,346	1,167,486.37
2037 On 01-Aug-2024			Bond Future	8	15,822	1,162,988.97
2038 On 02-May-2024			Bond Future	3	2,340	305,523.62
2038 On 01-Aug-2024			Bond Future	3	2,340	307,406.27
2040 On 02-May-2024			Bond Future	5	3,290	250,483.84
2040 On 01-Aug-2024			Bond Future	5	3,290	241,208.83
2044 On 02-May-2024			Bond Future	24	67,920	4,906,298.63
2044 On 01-Aug-2024			Bond Future	24	67,920	4,717,113.88
GOVI On 02-May-2024			GOVI	10	618	5,670,021.57

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
GOVI On 01-Aug-2024			GOVI	7	603	5,654,847.83
IGOV On 02-May-2024			Index Future	1	181	625,787.59
IGOV On 01-Aug-2024			Index Future	3	211	745,595.56
R035 On 02-May-2024			Bond Future	6	6,300	511,425.33
R035 On 01-Aug-2024			Bond Future	6	6,300	522,799.26
R186 On 01-Aug-2024			Bond Future	5	90	9,312.39
R209 On 02-May-2024			Bond Future	5	3,986	250,412.94
R209 On 01-Aug-2024			Bond Future	5	3,986	255,989.91
R210 On 02-May-2024			Bond Future	3	330	76,595.26
R210 On 01-Aug-2024			Bond Future	3	330	78,207.50
R214 On 01-Aug-2024			Bond Future	1	250	14,918.57
R248 On 01-Aug-2024			Bond Future	4	26	1,894.00
Grand Total for Daily Turnover Summary:				202	313,053	40,071,599.32