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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 07/02/2024

TO DATE: 07/02/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	3	2,058	193,488.89
2032 On 02-May-2024			Bond Future	19	3,270	286,088.63
2037 On 02-May-2024			Bond Future	1	210	16,727.81
2040 On 02-May-2024			Bond Future	1	410	32,512.29
2044 On 02-May-2024			Bond Future	4	60	4,502.76
2044 On 02-May-2024	12.50	Put	Bond Future	2	80	1,003.57
2044 On 02-May-2024	12.75	Put	Bond Future	3	10,130	12,837,033.92
2044 On 02-May-2024	13.00	Put	Bond Future	3	10,130	8,497,623.92
R035 On 02-May-2024			Bond Future	1	320	27,287.98
R186 On 02-May-2024			Bond Future	2	866	93,585.01
Grand Total for Daily Turnover Summary:				39	27,534	21,989,854.79