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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 06/03/2024

TO DATE: 06/03/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 02-May-2024			Bond Future	4	120	21,493.21
2025 On 07-Nov-2024			Bond Future	2	150	27,758.42
2029 On 07-Nov-2024			Bond Future	2	132	17,604.14
2030 On 02-May-2024			Bond Future	6	3,856	359,136.12
2032 On 02-May-2024			Bond Future	1	19	1,646.42
2032 On 07-Nov-2024			Bond Future	2	2,226	192,311.31
2037 On 02-May-2024			Bond Future	1	9	709.71
R202 On 07-Nov-2024			Bond Future	2	12	3,195.41
R209 On 02-May-2024			Bond Future	1	12	784.22
R210 On 01-Aug-2024			Bond Future	3	64	15,271.39
R210 On 07-Nov-2024			Bond Future	2	120	28,887.48
R214 On 02-May-2024			Bond Future	5	268	16,132.43
Grand Total for Daily Turnover Summary:				31	6,988	684,930.26