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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 05/04/2024

TO DATE: 05/04/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 02-May-2024			Bond Future	8	27,286	2,494,610.22
2030 On 01-Aug-2024			Bond Future	1	25,710	2,299,106.21
2032 On 02-May-2024			Bond Future	28	28,895	2,449,715.41
2032 On 01-Aug-2024			Bond Future	1	14,670	1,270,172.32
2033 On 02-May-2024			Bond Future	4	1,094	132,571.10
2033 On 01-Aug-2024			Bond Future	4	1,094	135,293.21
2037 On 02-May-2024			Bond Future	5	11,762	904,665.77
2037 On 01-Aug-2024			Bond Future	1	9,680	719,919.80
2038 On 02-May-2024			Bond Future	4	1,436	189,402.99
2038 On 01-Aug-2024			Bond Future	4	1,436	190,623.03
2040 On 02-May-2024			Bond Future	17	15,194	1,171,671.94
2040 On 01-Aug-2024			Bond Future	1	5,670	420,906.10
2044 On 02-May-2024			Bond Future	5	974	71,323.92
2044 On 01-Aug-2024			Bond Future	28	13,670	966,467.56
2046 On 02-May-2024			Bond Future	5	9,392	1,059,534.62
2046 On 01-Aug-2024			Bond Future	5	9,392	1,082,999.41
2050 On 02-May-2024			Bond Future	5	5,108	584,352.75
2050 On 01-Aug-2024			Bond Future	5	5,108	585,513.08
GOVI On 02-May-2024			GOVI	3	16	148,927.20

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
R035 On 02-May-2024			Bond Future	26	19,670	1,617,772.64
R035 On 01-Aug-2024			Bond Future	1	15,070	1,266,225.71
R035 On 07-Nov-2024			Bond Future	3	4,668	380,181.62
R186 On 02-May-2024			Bond Future	31	36,826	3,935,826.34
R186 On 01-Aug-2024			Bond Future	1	25,490	2,648,736.25
R186 On 07-Nov-2024			Bond Future	2	92	9,793.30
R202 On 02-May-2024			Bond Future	4	856	222,310.13
R202 On 01-Aug-2024			Bond Future	4	856	222,871.09
R209 On 02-May-2024			Bond Future	6	3,180	202,277.26
R209 On 01-Aug-2024			Bond Future	6	3,180	206,724.42
R248 On 02-May-2024			Bond Future	19	190,456	13,757,770.86
R248 On 01-Aug-2024			Bond Future	1	183,470	13,545,300.22
Grand Total for Daily Turnover Summary:				238	671,401	54,893,566.44