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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 11/04/2024

TO DATE: 11/04/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 02-May-2024			Bond Future	5	14,116	1,822,021.99
2029 On 01-Aug-2024			Bond Future	5	13,798	1,820,113.64
2030 On 02-May-2024			Bond Future	5	534	48,541.88
2030 On 01-Aug-2024			Bond Future	14	5,034	448,219.93
2032 On 02-May-2024			Bond Future	25	29,554	2,484,749.59
2032 On 01-Aug-2024			Bond Future	4	3,774	325,728.24
2033 On 02-May-2024			Bond Future	2	1,180	142,818.88
2033 On 01-Aug-2024			Bond Future	2	1,152	142,494.04
2037 On 01-Aug-2024			Bond Future	23	16,288	1,201,308.25
2038 On 02-May-2024			Bond Future	4	2,578	341,034.47
2038 On 01-Aug-2024			Bond Future	4	2,546	338,928.64
2044 On 01-Aug-2024			Bond Future	7	2,356	165,011.67
2046 On 02-May-2024			Bond Future	2	674	76,353.58
2046 On 01-Aug-2024			Bond Future	2	656	75,947.55
2050 On 02-May-2024			Bond Future	5	2,338	269,163.65
2050 On 01-Aug-2024			Bond Future	5	2,310	266,457.00
R053 On 02-May-2024			Bond Future	10	10,378	951,614.13
R186 On 02-May-2024			Bond Future	23	11,688	1,244,924.76
R202 On 02-May-2024			Bond Future	4	144	37,353.02

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R202 On 01-Aug-2024			Bond Future	4	142	36,920.07
R210 On 02-May-2024			Bond Future	1	198	46,244.25
R210 On 01-Aug-2024			Bond Future	1	194	46,305.73
R214 On 07-Nov-2024			Bond Future	2	490	28,541.86
Grand Total for Daily Turnover Summary:				159	122,122	12,360,796.82