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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 16/05/2024

TO DATE: 16/05/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Aug-2024			Bond Future	1	23	2,069.37
2038 On 01-Aug-2024			Bond Future	2	156	20,441.93
2038 On 07-Aug-2025			Bond Future	2	156	20,441.93
2044 On 01-Aug-2024			Bond Future	3	3,000	214,003.25
R035 On 01-Aug-2024			Bond Future	4	3,025	257,510.85
R035 On 07-Nov-2024			Bond Future	112	35,214	2,905,375.45
R186 On 07-Nov-2024			Bond Future	112	27,187	2,904,680.35
R248 On 01-Aug-2024			Bond Future	2	6	446.24
Grand Total for Daily Turnover Summary:				238	68,767	6,324,969.36