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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 21/05/2024

TO DATE: 21/05/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Aug-2024			Bond Future	4	930	84,196.62
2032 On 01-Aug-2024			Bond Future	3	244	21,354.77
2037 On 01-Aug-2024			Bond Future	9	1,660	125,995.00
2037 On 07-Nov-2024			Bond Future	1	4	310.94
2040 On 01-Aug-2024			Bond Future	2	10	757.73
2040 On 07-Nov-2024			Bond Future	1	12	931.57
2046 On 01-Aug-2024			Bond Future	2	806	91,818.72
R035 On 01-Aug-2024			Bond Future	7	3,060	261,517.03
R035 On 01-Aug-2024	13.23	Call	Bond Future	1	400	5,190.86
R186 On 01-Aug-2024			Bond Future	4	1,370	142,820.45
R213 On 01-Aug-2024			Bond Future	1	13	1,107.87
R248 On 01-Aug-2024			Bond Future	2	4	299.96
Grand Total for Daily Turnover Summary:				37	8,513	736,301.53