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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 24/05/2024

TO DATE: 24/05/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Aug-2024			Bond Future	3	340	30,639.89
2030 On 07-Nov-2024			Bond Future	2	1,000	91,728.65
R186 On 01-Aug-2024			Bond Future	4	1,265	131,784.34
R214 On 01-Aug-2024			Bond Future	7	1,556	94,451.55
Grand Total for Daily Turnover Summary:				16	4,161	348,604.43