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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 27/05/2024

TO DATE: 27/05/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 01-Aug-2024			Bond Future	3	50	6,545.72
2030 On 01-Aug-2024			Bond Future	3	2,194	196,096.49
2032 On 01-Aug-2024			Bond Future	4	998	86,468.86
2033 On 01-Aug-2024			Bond Future	4	266	32,553.39
2037 On 01-Aug-2024			Bond Future	1	730	54,482.78
2038 On 01-Aug-2024			Bond Future	2	218	28,450.52
2040 On 01-Aug-2024			Bond Future	1	400	29,807.12
2044 On 01-Aug-2024			Bond Future	1	250	17,649.48
2046 On 01-Aug-2024			Bond Future	2	210	23,739.11
2050 On 01-Aug-2024			Bond Future	2	214	23,938.76
ALBI On 01-Aug-2024			Index Future	1	35	337,330.35
R035 On 01-Aug-2024			Bond Future	1	800	67,436.39
R186 On 01-Aug-2024			Bond Future	3	880	91,341.42
R186 On 07-Nov-2024			Bond Future	2	26	2,762.35
R202 On 01-Aug-2024			Bond Future	4	60	15,430.41
R202 On 07-Aug-2025			Bond Future	1	7	1,805.48
R209 On 01-Aug-2024			Bond Future	1	100	6,516.65
R213 On 01-Aug-2024			Bond Future	1	850	71,489.31
R213 On 07-Nov-2024			Bond Future	2	38	3,141.42

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000"s)
R214 On 01-Aug-2024			Bond Future	8	1,028	62,285.69
R248 On 01-Aug-2024			Bond Future	1	150	11,058.35
R248 On 07-Nov-2024			Bond Future	2	8	570.08
Grand Total for Daily Turnover Summary:				50	9,512	1,170,900.12