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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 28/05/2024

TO DATE: 28/05/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Aug-2024			Bond Future	2	100	8,967.29
2030 On 07-Nov-2024			Bond Future	1	4	366.20
2032 On 01-Aug-2024			Bond Future	10	3,026	262,909.50
2032 On 07-Nov-2024			Bond Future	6	2,960	250,568.20
2033 On 01-Aug-2024			Bond Future	2	168	20,517.68
R035 On 01-Aug-2024			Bond Future	5	3,038	256,748.46
R035 On 07-Nov-2024			Bond Future	2	600	49,169.72
R186 On 01-Aug-2024			Bond Future	2	16	1,664.09
R186 On 07-Nov-2024			Bond Future	1	5	531.62
R248 On 01-Aug-2024			Bond Future	5	16	1,188.18
Grand Total for Daily Turnover Summary:				36	9,933	852,630.93