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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 31/05/2024

TO DATE: 31/05/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 01-Aug-2024			Bond Future	3	46	5,971.51
2030 On 01-Aug-2024			Bond Future	4	691	61,468.72
2032 On 01-Aug-2024			Bond Future	6	574	49,485.41
2037 On 01-Aug-2024			Bond Future	3	4,508	335,908.71
2040 On 01-Aug-2024			Bond Future	18	15,832	1,174,525.66
2044 On 01-Aug-2024			Bond Future	2	32	2,250.42
R035 On 01-Aug-2024			Bond Future	7	3,614	302,824.90
R186 On 01-Aug-2024			Bond Future	2	88	9,126.78
R213 On 01-Aug-2024			Bond Future	1	10	838.04
R213 On 07-Nov-2024			Bond Future	22	7,140	586,507.52
Grand Total for Daily Turnover Summary:				68	32,535	2,528,907.66