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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 06/06/2024

TO DATE: 06/06/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Aug-2024			Bond Future	4	118	10,520.01
2030 On 07-Nov-2024			Bond Future	3	198	18,075.74
2032 On 01-Aug-2024			Bond Future	8	7,570	653,069.77
2032 On 07-Nov-2024			Bond Future	3	340	28,694.44
2033 On 01-Aug-2024			Bond Future	2	54	6,621.91
2037 On 01-Aug-2024			Bond Future	5	1,030	76,100.79
2038 On 01-Aug-2024			Bond Future	2	78	10,226.97
2040 On 01-Aug-2024			Bond Future	5	250	18,430.69
2044 On 01-Aug-2024			Bond Future	1	34	2,379.15
2046 On 01-Aug-2024			Bond Future	2	92	10,440.25
2050 On 01-Aug-2024			Bond Future	2	30	3,369.45
R035 On 01-Aug-2024			Bond Future	7	1,300	108,412.08
R035 On 07-Nov-2024			Bond Future	28	35,214	2,851,741.70
R186 On 07-Nov-2024			Bond Future	28	27,151	2,887,345.13
R202 On 01-Aug-2024			Bond Future	2	110	28,352.61
R209 On 01-Aug-2024			Bond Future	2	8	516.25
R213 On 01-Aug-2024			Bond Future	2	42	3,521.51
R248 On 01-Aug-2024			Bond Future	4	1,589	116,261.92
Grand Total for Daily Turnover Summary:				110	75,208	6,834,080.38