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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 12/06/2024

TO DATE: 12/06/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2029 On 07-Nov-2024			Bond Future	2	124	16,527.75
2030 On 01-Aug-2024			Bond Future	21	5,736	521,326.84
2032 On 01-Aug-2024			Bond Future	8	426	37,584.64
2037 On 01-Aug-2024			Bond Future	1	29	2,219.05
2040 On 01-Aug-2024			Bond Future	1	10	765.67
R035 On 01-Aug-2024			Bond Future	10	2,500	214,847.28
R035 On 07-Nov-2024			Bond Future	2	2,400	201,530.54
R186 On 01-Aug-2024			Bond Future	11	8,146	851,221.56
R186 On 07-Nov-2024			Bond Future	3	12	1,283.35
R202 On 07-Nov-2024			Bond Future	2	120	31,817.98
R248 On 01-Aug-2024			Bond Future	13	4,776	361,168.45
Grand Total for Daily Turnover Summary:				74	24,279	2,240,293.13