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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 13/06/2024

TO DATE: 13/06/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Aug-2024			Bond Future	2	172	15,620.51
2030 On 07-Nov-2024			Bond Future	5	188	17,486.21
2032 On 01-Aug-2024			Bond Future	13	418	36,943.04
2037 On 01-Aug-2024			Bond Future	22	9,558	732,901.23
2037 On 07-Nov-2024			Bond Future	5	70	5,478.90
2040 On 07-Nov-2024			Bond Future	5	160	12,530.58
2044 On 01-Aug-2024			Bond Future	37	12,996	948,973.15
R035 On 01-Aug-2024			Bond Future	10	932	80,132.16
R035 On 07-Nov-2024			Bond Future	20	8,646	726,223.54
R053 On 07-Nov-2024			Bond Future	20	7,274	688,257.73
R186 On 01-Aug-2024			Bond Future	22	6,876	719,534.73
R209 On 01-Aug-2024			Bond Future	2	32	2,154.77
R213 On 01-Aug-2024			Bond Future	4	194	16,615.65
R213 On 07-Nov-2024			Bond Future	20	8,314	702,174.58
R248 On 01-Aug-2024			Bond Future	4	406	31,103.75
Grand Total for Daily Turnover Summary:				191	56,236	4,736,130.53