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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 19/06/2024

TO DATE: 19/06/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2032 On 01-Aug-2024			Bond Future	9	6,570	597,248.62
2037 On 01-Aug-2024			Bond Future	9	2,477	196,288.96
2040 On 01-Aug-2024			Bond Future	5	2,561	203,387.66
2044 On 01-Aug-2024			Bond Future	14	1,416	107,733.43
2044 On 07-Nov-2024	12.50	Put	Bond Future	20	34,215	413,767.81
R035 On 01-Aug-2024			Bond Future	7	1,319	117,641.87
R186 On 01-Aug-2024			Bond Future	2	3,000	316,364.31
R209 On 01-Aug-2024			Bond Future	4	3,574	247,889.41
R214 On 01-Aug-2024			Bond Future	9	640	41,495.92
R248 On 01-Aug-2024			Bond Future	2	10	795.59
Grand Total for Daily Turnover Summary:				81	55,782	2,242,613.58