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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 20/06/2024

TO DATE: 20/06/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2025 On 01-Aug-2024			Bond Future	8	540	98,361.25
2029 On 01-Aug-2024			Bond Future	8	700	92,779.39
2030 On 01-Aug-2024			Bond Future	4	783	72,387.58
2032 On 01-Aug-2024			Bond Future	2	65	5,900.59
2037 On 01-Aug-2024			Bond Future	4	721	56,948.37
2037 On 07-Nov-2024			Bond Future	45	2,348	189,668.81
2040 On 01-Aug-2024			Bond Future	5	4,885	386,240.84
2040 On 07-Nov-2024			Bond Future	48	8,009	648,744.55
2044 On 01-Aug-2024			Bond Future	10	772	58,088.45
GOVI On 01-Aug-2024			GOVI	1	3	29,454.75
R035 On 01-Aug-2024			Bond Future	5	387	34,407.29
R035 On 07-Nov-2024			Bond Future	2	90	7,734.43
R186 On 01-Aug-2024			Bond Future	7	2,176	229,240.72
R186 On 07-Nov-2024			Bond Future	45	6,103	658,192.36
R209 On 01-Aug-2024			Bond Future	2	493	34,174.31
R214 On 01-Aug-2024			Bond Future	3	290	18,654.62
R248 On 01-Aug-2024			Bond Future	6	32,396	2,538,696.46
R248 On 07-Nov-2024			Bond Future	1	30,000	2,272,242.60
Grand Total for Daily Turnover Summary:				206	90,761	7,431,917.38