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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 24/06/2024

TO DATE: 24/06/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Aug-2024			Bond Future	5	14,534	1,349,845.18
2032 On 01-Aug-2024			Bond Future	17	17,669	1,600,858.55
2037 On 01-Aug-2024			Bond Future	22	6,193	489,980.80
2037 On 07-Nov-2024			Bond Future	8	2,000	162,335.70
2040 On 01-Aug-2024			Bond Future	6	617	49,402.25
2040 On 07-Nov-2024			Bond Future	8	940	76,659.95
R035 On 01-Aug-2024			Bond Future	16	17,247	1,531,568.45
R035 On 07-Nov-2024			Bond Future	8	1,000	86,594.43
R053 On 07-Nov-2024			Bond Future	21	7,098	695,902.47
R186 On 01-Aug-2024			Bond Future	19	15,828	1,665,594.84
R186 On 07-Nov-2024			Bond Future	20	4,499	483,831.23
R213 On 01-Aug-2024			Bond Future	1	40	3,506.73
Grand Total for Daily Turnover Summary:				151	87,665	8,196,080.59