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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 02/07/2024

TO DATE: 02/07/2024

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Aug-2024			Bond Future	4	282	25,992.59
2032 On 01-Aug-2024			Bond Future	3	3,000	270,750.30
2037 On 01-Aug-2024			Bond Future	5	410	32,410.22
2038 On 01-Aug-2024			Bond Future	2	72	9,734.87
2040 On 01-Aug-2024			Bond Future	5	2,680	210,806.92
2044 On 01-Aug-2024			Bond Future	6	9,080	683,471.26
2046 On 01-Aug-2024			Bond Future	2	84	9,734.20
2050 On 01-Aug-2024			Bond Future	2	84	9,656.31
2050 On 07-Nov-2024			Bond Future	2	600	70,774.27
R214 On 01-Aug-2024			Bond Future	4	322	20,746.97
Grand Total for Daily Turnover Summary:				35	16,614	1,344,077.92